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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.06133	79.58010	11.12991	79.20640			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.28988	76.68620	11.36123	76.30872			0.00	0	
ES33	On	03/02/2022	Bond Future			11.52824	77.59098	11.60261	77.20928			0.00	0	
ES33	On	05/05/2022	Bond Future			11.76947	74.75138	11.84700	74.36520			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.56080	78.58723	11.62923	78.16171			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			11.77590	75.19965	11.84721	74.76974			0.00	0	
ES42	On	03/02/2022	Bond Future			11.99292	76.08753	12.06725	75.65274			0.00	0	
ES42	On	05/05/2022	Bond Future			12.22023	72.74894	12.29785	72.30907			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.00399	153.00399	152.92646	152.92646			0.00	0	5,02
I2025	On	04/11/2021	Bond Future			154.69823	154.69823	154.62053	154.62053			0.00	0	
I2025	On	03/02/2022	Bond Future			154.95280	154.95280	154.87462	154.87462			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/05/2022	Bond Future			156.82470	156.82470	156.74584	156.74584			0.00	0	
Total I2025 Future												0.00	0	5,02
Total For I2025												0.00	0	5,02
I2029	On	05/08/2021	Bond Future			113.54919	113.54919	113.12836	113.12836			0.00	0	3,02
I2029	On	04/11/2021	Bond Future			113.63779	113.63779	113.21279	113.21279			0.00	0	
I2029	On	03/02/2022	Bond Future			114.97775	114.97775	114.54809	114.54809			0.00	0	
I2029	On	05/05/2022	Bond Future			115.17647	115.17647	114.74179	114.74179			0.00	0	
Total I2029 Future												0.00	0	3,02
Total For I2029												0.00	0	3,02
I2033	On	05/08/2021	Bond Future			106.63158	106.63158	106.60938	106.60938			0.00	0	8,92
I2033	On	04/11/2021	Bond Future			106.56426	106.56426	106.54214	106.54214			0.00	0	
I2033	On	03/02/2022	Bond Future			107.82072	107.82072	107.79873	107.79873			0.00	0	
I2033	On	05/05/2022	Bond Future			107.85418	107.85418	107.83212	107.83212			0.00	0	
Total I2033 Future												0.00	0	8,92
Total For I2033												0.00	0	8,92
I2038	On	05/08/2021	Bond Future			118.27856	118.27856	118.56537	118.56537			0.00	0	7,72
I2038	On	04/11/2021	Bond Future			119.58837	119.58837	119.87882	119.87882			0.00	0	
I2038	On	03/02/2022	Bond Future			119.23289	119.23289	119.52705	119.52705			0.00	0	
I2038	On	05/05/2022	Bond Future			120.67345	120.67345	120.97136	120.97136			0.00	0	
Total I2038 Future												0.00	0	7,72
Total For I2038												0.00	0	7,72
I2046	On	05/08/2021	Bond Future			108.02746	108.02746	108.18654	108.18654			0.00	0	18,02
I2046	On	04/11/2021	Bond Future			107.38729	107.38729	107.54848	107.54848			0.00	0	
I2046	On	03/02/2022	Bond Future			108.65367	108.65367	108.81708	108.81708			0.00	0	
I2046	On	05/05/2022	Bond Future			108.09629	108.09629	108.26180	108.26180			0.00	0	
Total I2046 Future												0.00	0	18,02
Total For I2046												0.00	0	18,02
I2050	On	05/08/2021	Bond Future			109.70583	109.70583	109.68230	109.68230			0.00	0	11,02
I2050	On	04/11/2021	Bond Future			110.92042	110.92042	110.89719	110.89719			0.00	0	
I2050	On	03/02/2022	Bond Future			110.26690	110.26690	110.24376	110.24376			0.00	0	
I2050	On	05/05/2022	Bond Future			111.59923	111.59923	111.57580	111.57580			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	05/08/2021	Bond Future			7.57828	114.12134	7.59579	114.03947		6.47	43,137,866.52	378	87,12
R186	On	04/11/2021	Bond Future			7.77323	115.35702	7.79175	115.27473		5.59	0.00	0	
R186	On	03/02/2022	Bond Future			7.97633	111.40748	7.99601	111.32458		5.51	0.00	0	
R186	On	05/05/2022	Bond Future			8.19591	112.72809	8.21692	112.64443		5.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												43,137,866.52	378	87,11
R186	On	05/08/2021	Bond Future	8.62	Call			4,687.95000	4.68795	4,761,620	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			26.07000	0.02607	17,870	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,731.18000	4.73118	4,805,120	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			25.00000	0.02500	17,070	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,644.70000	4.64470	4,718,090	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			27.16000	0.02716	18,680	7.14	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			961.37000	0.96137	914,840	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			312.55000	0.31255	289,760	6.15	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,305.00000	2.30500	2,341,160	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			946.44000	0.94644	900,310	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,333.99000	2.33399	2,370,550	5.73	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			931.70000	0.93170	885,970	5.73	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,276.19000	2.27619	2,311,950	5.72	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,458.76000	1.45876	1,481,770	5.60	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,555.41000	1.55541	1,496,130	5.60	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			4,552.96000	4.55296	4,612,460	6.15	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			700.87000	0.70087	712,250	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,767.87000	3.76787	3,696,350	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			712.24000	0.71224	723,820	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,735.68000	3.73568	3,664,360	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			723.75000	0.72375	735,520	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,703.64000	3.70364	3,632,510	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,124.75000	2.12475	2,075,020	5.65	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,488.73000	2.48873	2,522,220	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,158.68000	2.15868	2,108,510	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,511.15000	2.51115	2,544,850	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,141.46000	2.14146	2,091,500	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,534.06000	2.53406	2,567,990	5.65	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												43,137,866.52	378	117,46
R197	On	05/08/2021	Bond Future			321.47488	321.47488	321.43094	321.43094			0.00	0	1,17
R197	On	04/11/2021	Bond Future			325.03438	325.03438	324.99133	324.99133			0.00	0	
R197	On	03/02/2022	Bond Future			320.71740	320.71740	320.67474	320.67474			0.00	0	
R197	On	05/05/2022	Bond Future			324.59266	324.59266	324.54998	324.54998			0.00	0	
Total R197 Future												0.00	0	1,11
Total For R197												0.00	0	1,11
R202	On	05/08/2021	Bond Future			234.00229	234.00229	233.95325	233.95325			0.00	0	9,63
R202	On	04/11/2021	Bond Future			236.59316	236.59316	236.54483	236.54483			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			235.05416	235.05416	235.00566	235.00566			0.00	0	
R202	On	05/05/2022	Bond Future			237.89389	237.89389	237.84530	237.84530			0.00	0	
Total R202 Future												0.00	0	9,63
Total For R202												0.00	0	9,63
R2023	On	05/08/2021	Bond Future			5.37047	106.95236	5.39921	106.90903		0.93	0.00	0	15,36
R2023	On	04/11/2021	Bond Future			5.56514	104.20322	5.59929	104.15988		1.04	0.00	0	
R2023	On	03/02/2022	Bond Future			5.80267	105.40710	5.84516	105.36356		0.97	0.00	0	
R2023	On	05/05/2022	Bond Future			6.12042	102.74586	6.17624	102.70199		0.88	0.00	0	
Total R2023 Future												0.00	0	15,36
R2023	On	05/08/2021	Bond Future	5.30	Call			120.93000	0.12093	129,770	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			270.60000	0.27060	236,110	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			126.66000	0.12666	135,980	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			261.23000	0.26123	227,220	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			115.38000	0.11538	123,750	1.43	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			280.16000	0.28016	245,200	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			894.14000	0.89414	853,610	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			25.86000	0.02586	28,500	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			918.55000	0.91855	877,850	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			26.49000	0.02649	29,210	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			906.34000	0.90634	865,720	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			27.13000	0.02713	29,940	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			62.74000	0.06274	68,460	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			851.17000	0.85117	813,350	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			60.56000	0.06056	66,070	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			869.72000	0.86972	831,690	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			61.73000	0.06173	67,350	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			860.53000	0.86053	822,610	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			303.61000	0.30361	282,420	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			405.77000	0.40577	428,600	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			300.78000	0.30078	279,740	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			395.77000	0.39577	418,300	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			306.47000	0.30647	285,130	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			400.76000	0.40076	423,440	0.93	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,36
R2030	On	05/08/2021	Bond Future			8.95893	94.62560	8.99168	94.44124		11.06	0.00	0	101,36
R2030	On	04/11/2021	Bond Future			9.14553	95.65054	9.17965	95.46463		10.15	0.00	0	
R2030	On	03/02/2022	Bond Future			9.34011	92.75142	9.37578	92.56363		9.92	0.00	0	
R2030	On	05/05/2022	Bond Future			9.54547	93.85120	9.58280	93.66138		9.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												0.00	0	101,32
R2030	On	05/08/2021	Bond Future	10.42	Call			7,626.88000	7.62688	7,803,950	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			18.73000	0.01873	11,440	12.69	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			885.51000	0.88551	762,030	11.18	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,125.24000	3.12524	2,938,320	10.62	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			308.06000	0.30806	305,500	10.62	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,161.38000	3.16138	3,273,400	11.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			48.83000	0.04883	32,610	12.40	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,317.27000	4.31727	4,457,790	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			175.07000	0.17507	131,230	11.90	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,772.67000	1.77267	1,607,300	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			19.43000	0.01943	11,910	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,770.25000	1.77025	1,831,130	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			28.88000	0.02888	18,370	12.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,950.21000	1.95021	1,779,980	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			750.38000	0.75038	764,510	10.89	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,641.63000	7.64163	7,456,090	10.23	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			358.35000	0.35835	286,010	11.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,281.42000	6.28142	6,449,560	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,155.05000	1.15505	1,187,860	11.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			411.15000	0.41115	332,040	11.50	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,943.27000	2.94327	3,048,520	11.50	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,566.09000	15.56609	15,750,450	13.31	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			858.01000	0.85801	877,000	10.93	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,029.14000	7.02914	7,202,990	12.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,676.61000	7.67661	7,853,910	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			18.05000	0.01805	10,990	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,577.13000	7.57713	7,753,970	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.31	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			6.33000	0.00633	5,150	10.23	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,389.76000	1.38976	1,238,210	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,618.10000	5.61810	5,449,180	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			495.58000	0.49558	512,570	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,526.63000	3.52663	3,382,470	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,262.95000	1.26295	1,304,700	9.82	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,432.55000	11.43255	11,605,090	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,701.13000	7.70113	7,852,150	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			366.35000	0.36635	331,460	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,745.21000	7.74521	7,896,580	11.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			361.47000	0.36147	326,930	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,656.97000	7.65697	7,807,640	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,309.18000	2.30918	2,379,800	10.12	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			151.55000	0.15155	134,130	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			916.23000	0.91623	848,540	10.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,732.76000	4.73276	4,850,980	10.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,198.53000	2.19853	2,083,240	10.12	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			371.18000	0.37118	335,940	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			108.69000	0.10869	95,320	12.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,641.20000	10.64120	10,809,690	12.42	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			696.13000	0.69613	653,630	11.26	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,007.20000	4.00720	4,107,740	10.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,912.69000	1.91269	1,825,440	10.11	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,726.52000	2.72652	2,803,320	9.83	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,862.20000	2.86220	2,751,210	9.83	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,200.18000	6.20018	6,041,310	9.26	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			825.95000	0.82595	854,870	9.26	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,973.67000	2.97367	3,055,500	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,636.78000	2.63678	2,530,820	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,001.81000	3.00181	3,084,200	9.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,612.60000	2.61260	2,507,200	9.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,945.67000	2.94567	3,026,940	9.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,271.37000	2.27137	2,174,330	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,440.78000	3.44078	3,531,530	9.98	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,376.97000	4.37697	4,238,950	9.51	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,558.75000	1.55875	1,608,520	9.51	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,048.09000	8.04809	8,193,380	11.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,661.13000	2.66113	2,554,610	9.88	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,369.56000	4.36956	4,468,960	9.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,125.04000	5.12504	5,234,660	10.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,941.72000	3.94172	3,824,050	9.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,007.96000	7.00796	6,853,630	9.22	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,127.92000	1.12792	1,163,410	9.22	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,480.01000	8.48001	8,315,330	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			764.75000	0.76475	789,890	9.18	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,106.72000	2.10672	2,026,520	10.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,528.83000	2.52883	2,438,410	9.93	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,157.80000	5.15780	5,267,830	10.11	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,090.85000	2.09085	2,011,060	10.11	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,190.63000	5.19063	5,301,070	10.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,075.08000	2.07508	1,995,700	10.12	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,376.46000	5.37646	5,238,360	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,770.51000	1.77051	1,822,230	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,158.74000	8.15874	8,297,650	10.93	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,125.91000	1.12591	1,075,000	10.93	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,749.73000	2.74973	2,821,880	9.61	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												0.00	0	130,57
R2032	On	05/08/2021	Bond Future			9.62857	93.92685	9.68154	93.60121		12.41	0.00	0	120,18
R2032	On	04/11/2021	Bond Future			9.82126	90.79925	9.87635	90.47055		12.16	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.01825	91.84873	10.07563	91.51653		11.70	0.00	0	
R2032	On	05/05/2022	Bond Future			10.22167	88.79110	10.28151	88.45511		12.10	0.00	0	
Total R2032 Future												0.00	0	120,23
R2032	On	05/08/2021	Bond Future	11.36	Call			9,560.85000	9.56085	9,881,490	14.63	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			10.46000	0.01046	5,460	14.63	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,613.17000	9.61317	9,933,960	14.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			10.09000	0.01009	5,240	14.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,508.50000	9.50850	9,828,970	14.62	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			10.85000	0.01085	5,680	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,354.47000	10.35447	10,645,960	14.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			280.67000	0.28067	243,460	14.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,259.95000	10.25995	10,550,700	14.60	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,401.48000	2.40148	2,537,460	12.00	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,430.61000	15.43061	15,751,080	15.09	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			287.49000	0.28749	249,540	14.60	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			45.66000	0.04566	37,430	15.09	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,307.21000	10.30721	10,598,330	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			284.06000	0.28406	246,480	14.62	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,461.88000	4.46188	4,210,350	11.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,129.35000	1.12935	1,206,520	11.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,677.92000	2.67792	2,485,200	12.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,577.85000	1.57785	1,469,080	12.75	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,182.37000	4.18237	4,358,880	12.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,616.71000	2.61671	2,461,020	12.00	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,909.13000	4.90913	4,682,930	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,014.04000	2.01404	1,884,060	12.37	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,498.31000	3.49831	3,655,950	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,127.62000	3.12762	2,953,060	11.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,731.76000	6.73176	6,467,700	10.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,077.62000	2.07762	2,187,240	11.39	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,439.96000	6.43996	6,663,390	12.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,402.83000	2.40283	2,255,780	12.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,554.42000	2.55442	2,681,510	11.56	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,106.35000	4.10635	3,901,240	11.56	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,861.82000	7.86182	7,580,920	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,983.98000	1.98398	2,089,980	11.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,304.28000	5.30428	5,506,500	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,444.28000	2.44428	2,295,520	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,494.75000	4.49475	4,679,040	12.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,423.61000	2.42361	2,275,700	12.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,424.52000	4.42452	4,607,110	12.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,101.00000	1.10100	1,169,140	10.88	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,529.89000	4.52989	4,715,040	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,817.72000	4.81772	5,009,570	12.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,245.04000	2.24504	2,104,690	12.20	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,761.96000	4.76196	4,539,380	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,465.37000	2.46537	2,315,760	12.08	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		774.46000	0.77446	825,760	10.69	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,459.45000	4.45945	4,642,890	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,175.98000	7.17598	7,411,070	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,357.86000	1.35786	1,260,750	12.99	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,336.72000	2.33672	2,212,010	12.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,434.24000	6.43424	6,646,150	12.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,320.72000	2.32072	2,196,640	12.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,360.96000	6.36096	6,571,620	12.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,352.53000	2.35253	2,227,200	12.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,397.72000	6.39772	6,609,000	12.81	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	125,05
R2035	On	05/08/2021	Bond Future			10.15309	94.64455	10.22632	94.14958	13.62	0.00	0	82,46
R2035	On	04/11/2021	Bond Future			10.34465	91.19498	10.42072	90.69504	13.45	0.00	0	
R2035	On	03/02/2022	Bond Future			10.54350	92.24877	10.62267	91.74334	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future			10.74054	88.86427	10.82290	88.35299	13.54	0.00	0	
Total R2035 Future											0.00	0	82,46
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,057.69000	44.05769	43,562,720	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		82.94000	0.08294	48,850	15.63	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,985.56000	3.98556	4,352,420	14.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			429.74000	0.42974	301,630	14.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,344.03000	2.34403	1,974,490	13.34	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,941.11000	43.94111	43,446,140	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			939.47000	0.93947	1,064,900	13.34	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,174.40000	44.17440	43,679,430	12.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,331.42000	7.33142	7,792,300	15.63	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			3,897.51000	3.89751	3,572,600	13.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,897.42000	1.89742	2,072,450	13.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,255.08000	2.25508	2,021,900	13.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,545.90000	3.54590	3,812,660	13.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,775.92000	18.77592	19,269,960	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,731.48000	8.73148	9,144,220	15.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			609.62000	0.60962	522,420	15.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,489.54000	5.48954	5,829,560	14.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,320.37000	1.32037	1,160,450	14.26	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,479.19000	3.47919	3,174,560	13.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,869.68000	1.86968	2,042,880	13.00	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			12,592.75000	12.59275	13,050,830	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			253.61000	0.25361	211,750	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,641.39000	12.64139	13,100,010	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			249.64000	0.24964	208,320	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,544.10000	12.54410	13,001,650	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			25.35000	0.02535	19,450	16.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,150.18000	1.15018	1,006,120	14.48	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,470.45000	3.47045	3,733,650	13.56	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,307.96000	2.30796	2,071,220	13.56	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,937.38000	3.93738	3,610,640	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			257.63000	0.25763	215,240	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,218.11000	2.21811	2,413,420	13.15	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,047.70000	6.04770	6,403,580	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,055.49000	2.05549	1,878,180	13.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,868.76000	4.86876	4,554,410	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,518.91000	2.51891	2,709,990	12.53	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,064.47000	8.06447	8,437,430	14.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,549.22000	2.54922	2,341,860	13.26	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,504.90000	5.50490	5,167,550	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,089.76000	2.08976	2,257,840	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,564.90000	6.56490	6,904,990	13.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,250.16000	1.25016	1,130,100	14.48	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,095.60000	6.09560	6,423,720	13.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,541.63000	3.54163	3,283,050	12.90	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,380.25000	7.38025	6,988,390	11.92	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,222.34000	1.22234	1,335,910	11.92	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,886.97000	5.88697	6,209,380	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,412.02000	1.41202	1,279,550	14.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,085.01000	5.08501	5,383,080	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,928.07000	5.92807	6,251,640	13.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,126.06000	2.12606	1,944,200	13.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,845.96000	5.84596	6,167,190	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,163.36000	2.16336	1,979,160	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,875.05000	1.87505	1,709,710	13.73	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,715.14000	3.71514	3,961,990	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,163.38000	5.16338	5,463,980	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,505.81000	2.50581	2,300,980	13.28	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,533.37000	4.53337	4,231,980	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,774.97000	2.77497	2,979,010	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,747.01000	8.74701	9,132,380	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,144.63000	2.14463	1,961,610	13.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,441.92000	2.44192	2,268,500	14.17	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,329.48000	7.32948	7,668,240	14.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,425.71000	2.42571	2,253,190	14.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,248.49000	7.24849	7,585,450	14.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,458.52000	2.45852	2,284,200	14.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,288.82000	7.28882	7,626,680	14.17	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	95,68
R2037	On	05/08/2021	Bond Future			10.36217	86.04265	10.43033	85.58021		14.92	0.00	0	126,47
R2037	On	04/11/2021	Bond Future			10.54415	86.97471	10.61483	86.50766		14.03	0.00	0	
R2037	On	03/02/2022	Bond Future			10.73286	83.72515	10.80632	83.25291		14.25	0.00	0	
R2037	On	05/05/2022	Bond Future			10.92753	84.71814	11.00388	84.24053		14.17	0.00	0	
Total R2037 Future												0.00	0	126,47
R2037	On	05/08/2021	Bond Future	12.27	Call			11,199.13000	11.19913	11,656,660	18.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			9.43000	0.00943	4,520	18.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,253.41000	11.25341	11,711,080	18.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			9.13000	0.00913	4,360	18.49	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,144.78000	11.14478	11,602,170	18.45	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			9.73000	0.00973	4,680	18.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		221.49000	0.22149	185,700	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,481.87000	6.48187	6,825,070	15.22	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,041.84000	13.04184	13,473,550	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		218.01000	0.21801	182,670	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,089.60000	13.08960	13,521,760	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		214.58000	0.21458	179,690	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,994.08000	12.99408	13,425,340	17.73	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,480.27000	10.48027	10,888,620	16.84	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		398.39000	0.39839	339,690	16.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,004.15000	1.00415	880,300	15.22	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,099.92000	6.09992	6,402,930	15.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,127.03000	2.12703	1,957,800	15.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,142.17000	6.14217	6,446,220	15.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,109.82000	2.10982	1,941,630	15.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,184.27000	6.18427	6,489,350	15.23	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,092.53000	2.09253	1,925,370	15.23	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,502.33000	2.50233	2,338,110	15.12	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,400.07000	7.40007	7,714,290	15.14	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,485.74000	2.48574	2,322,350	15.14	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,440.62000	7.44062	7,755,670	15.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,469.53000	2.46953	2,306,970	15.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,359.84000	7.35984	7,673,230	15.12	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											0.00	0	127,67
R2040	On	05/08/2021	Bond Future			10.50050	88.13103	10.57369	87.59864	15.51	0.00	0	85,60
R2040	On	04/11/2021	Bond Future			10.67811	89.08571	10.75402	88.54796	14.59	0.00	0	
R2040	On	03/02/2022	Bond Future			10.86217	85.61031	10.94107	85.06660	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future			11.05150	86.62577	11.13353	86.07572	14.75	0.00	0	
Total R2040 Future											0.00	0	85,60
R2040	On	05/08/2021	Bond Future	12.48	Call		12,250.22000	12.25022	12,777,860	19.49	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		8.82000	0.00882	4,070	19.49	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,306.72000	12.30672	12,834,490	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		132.79000	0.13279	81,290	17.31	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,772.50000	6.77250	7,253,390	17.31	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,723.21000	23.72321	24,255,600	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		8.56000	0.00856	3,940	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,193.65000	12.19365	12,721,170	19.47	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	20.10	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		9.08000	0.00908	4,210	19.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/08/2021	Bond Future	11.05	Put		508.97000	0.50897	359,600	16.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,852.66000	3.85266	4,235,680	16.03	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call		13,563.36000	13.56336	14,057,740	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		261.57000	0.26157	218,200	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,463.74000	13.46374	13,957,030	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		269.70000	0.26970	225,240	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		13,513.56000	13.51356	14,007,390	18.58	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		265.61000	0.26561	221,690	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		2,225.04000	2.22504	2,034,030	15.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,478.52000	6.47852	6,832,420	15.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		2,206.83000	2.20683	2,017,020	15.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,388.82000	6.38882	6,740,320	15.63	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		2,243.63000	2.24363	2,051,420	15.63	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,433.52000	6.43352	6,786,220	15.65	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1,320.08000	1.32008	1,214,410	17.40	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		7,615.78000	7.61578	7,976,800	15.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		2,678.90000	2.67890	2,489,870	15.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,658.43000	7.65843	8,020,420	15.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		2,661.02000	2.66102	2,472,960	15.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,572.90000	7.57290	7,932,950	15.51	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,839.54000	10.83954	10,398,920	13.79	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		1,304.54000	1.30454	1,413,970	13.79	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		6,767.29000	6.76729	6,416,260	14.16	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,871.21000	2.87121	3,070,230	14.16	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,650.77000	12.65077	13,095,150	17.40	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		2,696.63000	2.69663	2,506,630	15.51	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											0.00	0	91,96
R2044	On	05/08/2021	Bond Future			10.55227	84.87001	10.62536	84.32906	16.16	0.00	0	62,45
R2044	On	04/11/2021	Bond Future			10.72155	85.78939	10.79735	85.24298	15.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.89672	82.40103	10.97550	81.84854	15.48	0.00	0	
R2044	On	05/05/2022	Bond Future			11.07651	83.37841	11.15839	82.81958	15.37	0.00	0	
Total R2044 Future											0.00	0	62,45
R2044	On	05/08/2021	Bond Future	12.60	Call		12,677.98000	12.67798	13,213,940	21.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		9.38000	0.00938	4,390	21.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		12,733.42000	12.73342	13,269,500	21.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		9.13000	0.00913	4,260	21.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,622.46000	12.62246	13,158,290	21.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		9.63000	0.00963	4,510	21.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call		13,388.94000	13.38894	13,888,270	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		288.50000	0.28850	241,420	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,290.64000	13.29064	13,788,820	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		297.23000	0.29723	249,000	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,339.80000	13.33980	13,838,550	19.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		292.84000	0.29284	245,180	19.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,262.07000	2.26207	2,067,440	16.38	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,475.50000	6.47550	6,834,580	16.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,243.49000	2.24349	2,050,080	16.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,385.12000	6.38512	6,741,740	16.36	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,280.82000	2.28082	2,084,950	16.36	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,430.27000	6.43027	6,788,130	16.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,611.75000	7.61175	7,978,500	16.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,709.02000	2.70902	2,516,940	16.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,654.62000	7.65462	8,022,370	16.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,690.90000	2.69090	2,499,820	16.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,568.65000	7.56865	7,934,410	16.21	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,727.00000	2.72700	2,533,930	16.21	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,45
R2048	On	05/08/2021	Bond Future			10.47332	88.52819	10.55132	87.92945	15.80	0.00	0	171,05
R2048	On	04/11/2021	Bond Future			10.63846	85.07542	10.71943	84.47054	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future			10.80890	86.05848	10.89309	85.44693	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future			10.97641	82.66370	11.06390	82.04501	15.80	0.00	0	
Total R2048 Future											0.00	0	171,05
R2048	On	05/08/2021	Bond Future	12.51	Call		12,915.08000	12.91508	13,506,340	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		14.43000	0.01443	6,950	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,971.23000	12.97123	13,562,710	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		13.94000	0.01394	6,680	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,069.37000	5.06937	5,547,460	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,899.00000	1.89900	1,523,460	15.80	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,345.73000	3.34573	3,735,190	16.65	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,528.06000	1.52806	1,196,300	15.98	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		14.94000	0.01494	7,220	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,710.88000	4.71088	4,164,700	15.19	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		314.63000	0.31463	367,190	15.19	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		363.87000	0.36387	243,220	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,858.86000	12.85886	13,449,880	21.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,898.01000	1.89801	2,164,990	15.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.50	Call			1,505.89000	1.50589	1,729,090	15.80	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			2,839.83000	2.83983	2,382,290	15.56	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			883.80000	0.88380	1,025,000	15.56	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			757.35000	0.75735	548,070	16.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			296.74000	0.29674	245,960	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call			413.31000	0.41331	473,050	14.45	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call			13,750.64000	13.75064	14,305,340	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			292.38000	0.29238	242,200	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			13,800.36000	13.80036	14,355,670	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			288.07000	0.28807	238,500	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			13,700.89000	13.70089	14,254,990	20.27	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put			4,900.72000	4.90072	4,483,320	15.05	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call			1,682.21000	1.68221	1,869,690	15.05	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put			9,507.72000	9.50772	8,962,580	14.45	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,329.93000	6.32993	6,724,040	15.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			2,345.50000	2.34550	2,128,060	15.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,375.43000	6.37543	6,770,970	15.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			2,324.97000	2.32497	2,108,960	15.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,421.25000	6.42125	6,818,190	15.77	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			2,304.87000	2.30487	2,090,260	15.77	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			2,840.02000	2.84002	2,627,900	16.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,707.80000	7.70780	8,112,160	16.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			2,877.79000	2.87779	2,663,460	16.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,751.89000	7.75189	8,157,360	16.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			2,858.97000	2.85897	2,645,750	16.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,795.77000	7.79577	8,202,340	16.95	0.00	0	
Total R2048 Option												0.00	0	5,00
Total For R2048												0.00	0	176,05
R209	On	05/08/2021	Bond Future			10.08957	73.21069	10.15737	72.80938		15.03	3,148,059.67	43	28,78
R209	On	04/11/2021	Bond Future			10.25793	70.86353	10.32809	70.45822		14.81	0.00	0	4,78
R209	On	03/02/2022	Bond Future			10.42852	71.68259	10.50119	71.27281		14.36	0.00	0	
R209	On	05/05/2022	Bond Future			10.60271	69.39106	10.67803	68.97657		14.94	0.00	0	
Total R209 Future												3,148,059.67	43	33,56
R209	On	05/08/2021	Bond Future	11.80	Call			8,819.80000	8.81980	9,214,840	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			12.49000	0.01249	6,220	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,868.02000	8.86802	9,263,240	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			12.08000	0.01208	5,990	18.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,771.53000	8.77153	9,166,380	18.08	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			12.91000	0.01291	6,450	18.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Call		639.13000	0.63913	706,870	13.73	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,881.44000	9.88144	10,243,240	18.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		289.51000	0.28951	246,000	18.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,924.69000	9.92469	10,286,900	18.54	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,989.47000	2.98947	3,200,610	15.12	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		286.28000	0.28628	243,180	18.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,838.23000	9.83823	10,199,610	18.50	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		292.83000	0.29283	248,900	18.50	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,010.25000	2.01025	1,816,080	15.12	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,642.32000	5.64232	5,304,750	13.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,578.80000	1.57880	1,714,510	14.52	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,503.08000	3.50308	3,233,480	14.52	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,101.32000	9.10132	9,455,020	18.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		355.04000	0.35504	303,430	18.14	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,977.50000	1.97750	1,821,630	15.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,894.86000	4.89486	5,149,740	15.03	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,960.78000	1.96078	1,805,880	15.03	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,822.73000	4.82273	5,075,660	14.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,994.36000	1.99436	1,837,510	14.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,858.75000	4.85875	5,112,660	15.01	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,177.11000	6.17711	6,447,740	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,176.04000	2.17604	2,032,180	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,212.38000	6.21238	6,483,760	15.75	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,161.04000	2.16104	2,017,930	15.75	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,142.12000	6.14212	6,411,980	15.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,191.37000	2.19137	2,046,740	15.72	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											3,148,059.67	43	61,00
R210	On	05/08/2021	Bond Future			208.82297	208.82297	208.84844	208.84844		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.35128	208.35128	208.37804	208.37804		0.00	0	
R210	On	03/02/2022	Bond Future			210.80826	210.80826	210.83584	210.83584		0.00	0	
R210	On	05/05/2022	Bond Future			210.51990	210.51990	210.54828	210.54828		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	05/08/2021	Bond Future			172.74970	172.74970	172.80607	172.80607		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.66266	174.66266	174.72039	174.72039		0.00	0	
Total R212 Future											0.00	0	2,40
Total For R212											0.00	0	2,40
R213	On	05/08/2021	Bond Future			9.32096	88.63898	9.35861	88.42713	11.90	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021			9.50783	86.06963	9.54696	85.85592		11.67	0.00	0	
R213	On	03/02/2022			9.70217	87.06408	9.74296	86.84810		11.12	0.00	0	
R213	On	05/05/2022			9.89636	84.56398	9.93887	84.34561		11.32	0.00	0	
Total R213 Future											0.00	0	9.08
R213	On	05/08/2021	10.85	Call			7,885.70000	7.88570	8,091,130	13.66	0.00	0	
R213	On	05/08/2021	10.85	Put			15.55000	0.01555	9,130	13.66	0.00	0	
R213	On	05/08/2021	10.86	Call			7,934.64000	7.93464	8,140,270	13.68	0.00	0	
R213	On	05/08/2021	10.14	Call			4,410.67000	4.41067	4,578,640	12.73	0.00	0	
R213	On	05/08/2021	10.14	Put			163.62000	0.16362	119,740	12.73	0.00	0	
R213	On	05/08/2021	9.34	Put			1,317.72000	1.31772	1,156,220	11.74	0.00	0	
R213	On	05/08/2021	10.86	Put			14.99000	0.01499	8,770	13.68	0.00	0	
R213	On	05/08/2021	10.84	Call			7,836.75000	7.83675	8,041,970	13.65	0.00	0	
R213	On	05/08/2021	9.34	Call			1,213.09000	1.21309	1,263,440	11.74	0.00	0	
R213	On	05/08/2021	10.84	Put			16.14000	0.01614	9,510	13.65	0.00	0	
R213	On	05/08/2021	10.78	Call			7,542.58000	7.54258	7,746,420	13.59	0.00	0	
R213	On	05/08/2021	10.78	Put			20.09000	0.02009	12,080	13.59	0.00	0	
R213	On	04/11/2021	11.11	Call			8,355.04000	8.35504	8,532,310	13.78	0.00	0	
R213	On	04/11/2021	11.11	Put			360.79000	0.36079	324,350	13.78	0.00	0	
R213	On	04/11/2021	11.09	Call			8,268.04000	8.26804	8,444,610	13.75	0.00	0	
R213	On	04/11/2021	11.09	Put			369.72000	0.36972	332,580	13.75	0.00	0	
R213	On	04/11/2021	11.10	Call			8,311.53000	8.31153	8,488,450	13.77	0.00	0	
R213	On	04/11/2021	11.10	Put			365.23000	0.36523	328,440	13.77	0.00	0	
R213	On	03/02/2022	10.60	Call			5,772.31000	5.77231	5,912,410	11.96	0.00	0	
R213	On	03/02/2022	10.60	Put			1,395.57000	1.39557	1,319,690	11.96	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,705.28000	3.70528	3,813,170	11.29	0.00	0	
R213	On	03/02/2022	10.00	Put			2,360.59000	2.36059	2,252,500	11.29	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,531.42000	4.53142	4,376,390	10.72	0.00	0	
R213	On	03/02/2022	10.25	Call			4,520.46000	4.52046	4,642,670	11.54	0.00	0	
R213	On	03/02/2022	10.25	Put			1,894.52000	1.89452	1,800,750	11.54	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,008.50000	3.00850	3,101,820	11.13	0.00	0	
R213	On	03/02/2022	9.76	Put			2,918.49000	2.91849	2,795,830	11.13	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,149.78000	6.14978	5,972,420	10.35	0.00	0	
R213	On	03/02/2022	9.15	Call			1,566.11000	1.56611	1,623,080	10.66	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,186.76000	4.18676	4,303,360	11.44	0.00	0	
R213	On	03/02/2022	10.15	Put			2,070.21000	2.07021	1,970,830	11.44	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,533.36000	2.53336	2,615,680	11.00	0.00	0	
R213	On	03/02/2022	9.58	Put			3,400.54000	3.40054	3,266,880	11.00	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,916.60000	6.91660	6,731,770	10.28	0.00	0	
R213	On	03/02/2022	9.22	Call			1,707.25000	1.70725	1,768,200	10.72	0.00	0	4:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.97	Call		3,614.52000	3.61452	3,720,610	11.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,425.33000	2.42533	2,315,440	11.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,644.74000	3.64474	3,751,430	11.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,403.68000	2.40368	2,294,390	11.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,584.41000	3.58441	3,689,900	11.26	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		968.52000	0.96852	1,007,140	10.35	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,312.10000	1.31210	1,239,500	12.04	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,252.72000	4.25272	4,370,460	11.46	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,033.96000	2.03396	1,935,720	11.46	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,777.53000	4.77753	4,618,520	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,447.14000	2.44714	2,336,650	11.26	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		757.99000	0.75799	789,140	10.28	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,033.10000	6.03310	6,176,480	12.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,592.91000	5.59291	5,724,440	11.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,095.23000	2.09523	2,008,390	11.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,626.65000	5.62665	5,758,610	11.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,080.48000	2.08048	1,994,070	11.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,559.50000	5.55950	5,690,590	11.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,110.36000	2.11036	2,023,080	11.83	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											0.00	0	11,940
R214	On	05/08/2021	Bond Future			10.47374	70.10256	10.54154	69.69239	16.03	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.64014	67.58462	10.71033	67.17034	15.85	0.00	0	
R214	On	03/02/2022	Bond Future			10.81160	68.36557	10.88440	67.94666	15.35	0.00	0	
R214	On	05/05/2022	Bond Future			10.98018	65.89622	11.05562	65.47252	16.03	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		8,073.72000	8.07372	8,470,070	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		30.82000	0.03082	17,000	19.77	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,121.89000	8.12189	8,518,580	19.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		29.97000	0.02997	16,490	19.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,025.52000	8.02552	8,421,530	19.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		31.70000	0.03170	17,540	19.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,474.22000	9.47422	9,838,460	19.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		341.51000	0.34151	291,470	19.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,516.87000	9.51687	9,881,550	19.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		337.93000	0.33793	288,330	19.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,559.43000	9.55943	9,924,550	19.61	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		334.33000	0.33433	285,170	19.61	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,991.30000	1.99130	1,832,850	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.39	Call		4,822.96000	4.82296	5,081,390	15.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,026.53000	2.02653	1,866,050	15.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,858.75000	4.85875	5,118,190	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,008.94000	2.00894	1,849,470	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,894.42000	4.89442	5,154,880	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,081.77000	6.08177	6,352,670	17.03	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,378.95000	2.37895	2,226,150	17.03	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,011.84000	6.01184	6,281,180	16.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,410.89000	2.41089	2,256,530	16.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,046.78000	6.04678	6,316,900	17.01	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,394.86000	2.39486	2,241,280	17.01	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											46,285,926.19	421	1,106,85
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			791.72400	791.72400	788.69000	788.69000				7,917,240.00	1	98
GOVI On 04/11/2021 GOVI			800.38000	800.38000	797.32300	797.32300				0.00	0	
GOVI On 03/02/2022 GOVI			809.61800	809.61800	806.53200	806.53200				0.00	0	
GOVI On 05/05/2022 GOVI			819.20200	819.20200	816.08400	816.08400				0.00	0	
Total GOVI Future										7,917,240.00	1	98
GOVI On 05/08/2021 GOVI	719.14	Call			695,500.00000	69.55000	725,840,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			695,400.00000	69.54000	725,740,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			695,600.00000	69.56000	725,940,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			689,230.00000	68.92300	719,800,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			689,130.00000	68.91300	719,700,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			689,030.00000	68.90300	719,600,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			137,920.00000	13.79200	168,780,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			137,820.00000	13.78200	168,680,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			137,720.00000	13.77200	168,580,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			278,340.00000	27.83400	309,520,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			278,540.00000	27.85400	309,720,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			278,440.00000	27.84400	309,620,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,917,240.00	1	9€
Total for GOVI												7,917,240.00	1	9€
AL37	On	05/08/2021	Index Future			790.64800	790.64800	789.80900	789.80900			0.00	0	
AL37	On	04/11/2021	Index Future			799.29200	799.29200	798.45500	798.45500			0.00	0	
AL37	On	03/02/2022	Index Future			808.51800	808.51800	807.67700	807.67700			0.00	0	
AL37	On	05/05/2022	Index Future			818.08800	818.08800	817.24200	817.24200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			909.06200	909.06200	906.55600	906.55600			0.00	0	
AL7T	On	04/11/2021	Index Future			919.00100	919.00100	916.47900	916.47900			0.00	0	
AL7T	On	03/02/2022	Index Future			929.60800	929.60800	927.06400	927.06400			0.00	0	
AL7T	On	05/05/2022	Index Future			940.61200	940.61200	938.04300	938.04300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			801.87500	801.87500	798.72600	798.72600			0.00	0	1'
ALBI	On	04/11/2021	Index Future			810.64200	810.64200	807.46800	807.46800			0.00	0	
ALBI	On	03/02/2022	Index Future			819.99900	819.99900	816.79500	816.79500			0.00	0	
ALBI	On	05/05/2022	Index Future			829.70500	829.70500	826.46800	826.46800			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			290.49500	290.49500	290.40600	290.40600			0.00	0	4€
IGOV	On	04/11/2021	Index Future			293.74300	293.74300	293.65700	293.65700			0.00	0	
IGOV	On	03/02/2022	Index Future			297.20400	297.20400	297.12000	297.12000			0.00	0	
IGOV	On	05/05/2022	Index Future			300.79300	300.79300	300.70800	300.70800			0.00	0	
Total IGOV Future												0.00	0	4€
Total For IGOV												0.00	0	4€
Total for Index												0.00	0	5€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.86000	96.14000	3.87000	96.13000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.90500	96.09500	3.91500	96.08500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.11000	95.89000	4.09000	95.91000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.16000	95.84000	4.14000	95.86000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.33500	95.66500	4.31500	95.68500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.64000	95.36000	4.63000	95.37000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.05500	94.94500	5.02500	94.97500				0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	5.22500	94.77500	5.21000	94.79000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.59000	94.41000	5.58000	94.42000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.74000	94.26000	5.74500	94.25500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.85500	94.14500	5.85500	94.14500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5,00
Total 5Y STND Future										0.00	0	5,00
Total For 5Y STND										0.00	0	5,00
Total for Interest Rate Swap										0.00	0	5,00
Total for Derivatives :										54,203,166.19	422	1,138,97
ABCPI On 07/12/2023		Spot Bond	2.33000	313.02460	2.33000	312.93717				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.33517				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	102.03570				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.20621	9.65000	100.18041				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.59144				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.31538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.15465				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.65927				0.00	0	250,000,00
Total ABFN16 SPOT										0.00	0	250,000,00
Total For ABFN16										0.00	0	250,000,00
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.54898				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.21973				0.00	0	300,000,00
Total ABFN21 SPOT										0.00	0	300,000,00
Total For ABFN21										0.00	0	300,000,00
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.50666				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.67795				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.08836				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.47063				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.64631				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.12603				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.26101				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.21596				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.82177				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.15338				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.08636				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.06478				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.32968				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.72279				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.28916				0.00	0	1,000,000,00
Total ABFN37 SPOT										0.00	0	1,000,000,00
Total For ABFN37										0.00	0	1,000,000,00
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.00082				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.46690				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.74134				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.02337				0.00	0	
Total ABFN41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.56717				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.91425				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.91154				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.90966				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.18355				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.54903				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.57591				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.21982				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.05655				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.15446				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.90214				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.67695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.25148				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.06076				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.62000	3.62000	3.62000	150.38269				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	102.31310	100.00000	102.07008				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.96000	6.96000	6.96000	143.38001				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.13344	100.00000	23.07755				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	152.29534				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	198.76441				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	221.80664				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.93500	6.93500	6.93500	103.95277				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.49500	7.49500	7.49500	113.70887				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			4.97500	105.30082	4.97500	105.28676				0.00	0	1,000,000,00
Total ABS13 SPOT										0.00	0	1,000,000,00
Total For ABS13										0.00	0	1,000,000,00
ABS15 On 11/11/2022 Spot Bond			5.46500	107.01849	5.46500	107.00282				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.06000	113.90711	7.06000	113.88564				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.27000	113.14563	8.27000	113.12072				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.90500	110.83067	5.90500	110.81315				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.82000	106.93347	7.82000	106.91118				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.80896	100.00000	12.78076				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.68000	317.67403	1.68000	317.59090				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.02500	174.25325	1.02500	174.21070				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.37000	10.37000	10.37000	101.32789				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.28470				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.27607				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL12 8 On 20/09/2021 Spot Bond					0.00000	100.26552				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14 8 On 20/12/2021 Spot Bond					0.00000	100.26684				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 8 On 20/09/2022 Spot Bond					0.00000	99.89515				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 8 On 20/09/2022 Spot Bond					0.00000	100.27547				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 8 On 20/09/2022 Spot Bond					0.00000	100.27547				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 1 On 20/12/2022 Spot Bond					0.00000	100.28286				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 2 On 20/12/2022 Spot Bond					0.00000	100.28286				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 3 On 30/01/2023 Spot Bond					0.00000	158.80091				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 4 On 14/02/2023 Spot Bond					0.00000	161.07810				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 7 On 20/12/2023 Spot Bond					0.00000	100.26164				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 1 On 20/09/2021 Spot Bond					0.00000	100.25989				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 2 On 20/09/2021 Spot Bond					0.00000	100.25339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.51044				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.51628				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.89032				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.92796				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.06857				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.67202				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.58836				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.93119				0.00	0	130,000,00
Total AGT01 SPOT										0.00	0	130,000,00
Total For AGT01										0.00	0	130,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.83577				0.00	0	66,000,00
Total AGT02 SPOT										0.00	0	66,000,00
Total For AGT02										0.00	0	66,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.70487				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.40140				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.16026				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.16026				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.35468				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.12788				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.11708				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.23592				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.35475				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.74350				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.86224				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.72444				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.70400				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.62500	110.02734	6.62500	110.00753				0.00	0	
Total AHF5A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.74236				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.79349				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.53159				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.94376				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.26745				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.74229				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.79340				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.15044				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.87022				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.69116				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.76786				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.74869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.81896				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.79469				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.25223				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.18863				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.35500	109.38915	7.35500	109.36756				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.85500	104.53684	7.85500	104.51496				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.29500	93.91469	11.29500	93.88665				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	176.59905	5.88000	176.53296				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.31832				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.06818				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.37839				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	101.10645				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.35507				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.52976				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.81507				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.31139				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.80311				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.58457				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86000	236.41738	4.86000	236.33531				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.87500	214.10882	4.87500	214.03442				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.00000	173.31690	2.00000	173.26995				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.04500	173.27392	2.04500	173.22676				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62000	188.46602	4.62000	188.40179				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.94657				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.77376				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.30541				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.11606				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.00000	108.12918	5.00000	108.09109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.23956				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.24312				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.26177				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond					0.00000	100.86898				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.98193				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.58817				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.30455				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.23643				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.79811				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.77377				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.73981				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28 On 13/09/2025 Spot Bond					0.00000	100.38101				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.18893				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.25904				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.33041				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.11500	4.11500	4.11500	105.58344				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.01500	5.01500	5.01500	96.03091				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.24549				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.27978				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.92925				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.45029				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.11000	106.62656	5.11000	106.58867				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.26333				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.23951				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.24571				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.25250				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.25250				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.58802				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.30226				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.24771				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	100.25680				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 29/10/2021 Spot Bond					0.00000	101.07362				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.34413				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2022 Spot Bond					0.00000	100.34413				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	100.93139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.24987				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.69273				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.30770				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.24814				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.29140				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.45729				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.06437				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.21789				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.22468				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.31253				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45 On 20/03/2023 Spot Bond					0.00000	101.09770				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.14628				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.88263				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.88142				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	103.45906				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.74667				0.00	0	6,000,000.00
Total ASN463 SPOT										0.00	0	6,000,000.00
Total For ASN463										0.00	0	6,000,000.00
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.06216				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.79224				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.93696				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.10176				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.62355				0.00	0	6,000,000.00
Total ASN473 SPOT										0.00	0	6,000,000.00
Total For ASN473										0.00	0	6,000,000.00
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.30872				0.00	0	
Total ASN474 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.80783				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.25520				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.30444				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	104.53300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.69733				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.25433				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.46214				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.43845				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.09332				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.36690				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31595				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.31595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.24788				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	100.40974	9.00000	108.93210				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	100.37308	8.18000	109.20296				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.38113	8.36000	104.88219				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.38113	8.36000	104.43737				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	103.96053	9.10000	103.93498				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	104.80634	11.05000	104.77520				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	104.78466	11.00000	104.75368				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.56788	10.50000	104.53832				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.56788	10.50000	104.53832				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.03506				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.04890				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.14219				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.61124	10.60000	104.58140				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.28754	10.47000	104.52540				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.58193	10.55000	104.55190				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.99690				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.18834				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.53113				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.34703				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.23954				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.27254				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.96459				0.00	0	
Total ASN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.42494				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.85483				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.42882				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.76995				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	103.67936	9.22000	103.98671				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.97330				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.88377				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.05477				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.96257				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.04484				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.16692				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.77974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	101.04623				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN609 On 31/01/2030 Spot Bond					0.00000	101.28067				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.14153				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.12628				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.26702				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.76487				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.30673				0.00	0	2,500,000,00
Total ASN616 SPOT										0.00	0	2,500,000,00
Total For ASN616										0.00	0	2,500,000,00
ASN616 On 28/02/2024 Spot Bond					0.00000	100.75962				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.23681				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.16492				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN620 On 13/08/2021 Spot Bond					0.00000	100.87082				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.81173				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.65208				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN623 On 19/08/2021 Spot Bond					0.00000	100.76663				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.25275				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 25/08/2021 Spot Bond					0.00000	100.57857				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.57857				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.85752				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN631 On 08/09/2021 Spot Bond					0.00000	100.36142				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.03003				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.47481				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.38925				0.00	0	
Total ASN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.35933				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.16438				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.22222				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.63500	105.18114	5.63500	105.16526				0.00	0	2,600,000,00
Total BAW21 SPOT										0.00	0	2,600,000,00
Total For BAW21										0.00	0	2,600,000,00
BAW21 On 24/03/2022 Spot Bond			9.30000	102.64817	9.30000	102.62282				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.83789				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.79195				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67192				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.56745				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.09805				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.52000	100.66523	6.52000	100.64759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.70341				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.81180				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.08351				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.58946				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.15837				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.82500	8.82500	8.82500	103.93674				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.98000	10.98000	10.98000	107.55961				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.14397				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.14172				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.13847				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.13863				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.14053				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.40145				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.16310				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.15913				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.16785				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.16255				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.16721				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.15758				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.16704				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.15840				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.16733				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.16266				0.00	0	
Total BAYA88 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.15805				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.16272				0.00	0	800,000,00
Total BAYA90 SPOT										0.00	0	800,000,00
Total For BAYA90										0.00	0	800,000,00
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.15376				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2023 Spot Bond					0.00000	100.19044				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.19044				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.19540				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.19115				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.47772				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.20063				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.92500	7.92500	7.92500	102.76346				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.00748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.18272				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.08703				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.47721				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.62500	108.59623	7.62500	108.57415				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.68763				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.37352				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.62500	105.05010	6.62500	105.03119				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.29339				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.91584				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.89812				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.20417				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.48943				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.33321				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.98180				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.67792				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.82559				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.11612				0.00	0	1,000,000,0€
Total BID10 SPOT										0.00	0	1,000,000,0€
Total For BID10										0.00	0	1,000,000,0€
BID11 On 15/11/2023 Spot Bond			6.36500	108.36098	6.36500	108.34253				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.34338				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.56632				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.80154				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.02793				0.00	0	60,000,0€
Total BID15 SPOT										0.00	0	60,000,0€
Total For BID15										0.00	0	60,000,0€
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.20648				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	99.91740				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.50400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	98.57400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	65.11700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 11/08/2021 Spot Bond					0.00000	100.71747				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	55.47800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 01/12/2021 Spot Bond					0.00000	100.47017				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1:On 23/07/2021 Spot Bond					0.00000	101.04111				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.76433				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.68144				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.39234				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	99.53544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.87046				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.91477				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.98572				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	99.93823				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	99.93308				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.87394				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.91473				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.95021				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.96074				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.12524				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.44839				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.42000	109.73840	7.42000	109.71656				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.62000	111.12504	7.62000	111.10234		6,096,000,000,000.00		800,000,000	400,000,000	
Total CCT02 SPOT								6,096,000,000,000.00		800,000,000	400,000,000	
Total For CCT02								6,096,000,000,000.00		800,000,000	400,000,000	
CCT03 On 15/03/2025 Spot Bond			8.46000	111.86285	8.46000	111.83767		37,224,000,000,000.00		4,400,000,000	2,700,000,000	
Total CCT03 SPOT								37,224,000,000,000.00		4,400,000,000	2,700,000,000	
Total For CCT03								37,224,000,000,000.00		4,400,000,000	2,700,000,000	
CCT04 On 17/07/2027 Spot Bond			9.69000	101.90587	9.69000	100.96285				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.46409				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.22137				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.34558				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.84595				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.90532				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.63602				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.73818				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.87090	3.14000	163.73984				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.97000	1.97000	1.97000	163.49064				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.54826	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.85927				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.39500	110.72909	7.39500	110.70725				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.93807	8.70700	117.96300				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.31274				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.21777				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.51786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.13747	10.98000	102.10781				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.34118	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.25902				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.88083				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.87348				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.97000	173.34558	1.97000	173.29876				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.26000	139.14276	5.26000	139.09277				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.70000	137.12193	5.70000	137.07103				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.83953				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.75997				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.82822				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.82500	105.28601	6.82500	105.26681				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.67422				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.24028				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.46435				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.91729				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	75.07240	100.00000	74.92520				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.85468				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.32000	102.22798	6.32000	102.21072				0.00	0	
Total CLN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.62500	106.59533	6.62500	106.57614				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.46321				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.30195				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.63340				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.02500	111.91983	7.02500	111.89883				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.60396				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.92232				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.91751				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.31682				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.79003				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.51220				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.37120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.30296				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.08408	9.96000	103.05685				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.85848	10.01000	101.83131				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.74622				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.20516	9.60000	100.35736				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.36659				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.63609				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.00165	9.20000	102.97649				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.97318				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.57250				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.11804				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.53971				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.87736				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.36659				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.28074				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.30069				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.15000	103.68885	9.15000	108.82418				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.10199				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.11939				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.78639				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	140.94400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.59820				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.94035				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.62000	109.47228	8.62000	109.44677				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.67000	107.11470	8.67000	107.09000				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.76000	106.52099	8.76000	106.49617				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.74166				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.85497				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.87468				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.71338				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.76223				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.52600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.92877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.38589	10.19000	101.41615				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.62000	107.03523	8.62000	107.01069				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.92921				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.68472				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.37966				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.53655				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.87444				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.85000	105.52678	8.85000	105.50196				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.92043				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.87909				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.35301				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.30658				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.24649				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.03204				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.91337				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.56301				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.37961				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.12788				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.54763				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.69627				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.43838				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.33481				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.30322				0.00	0	
Total CLN589 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.25862				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.08535				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.68000	143.40949	3.68000	115.52446				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.70144				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.13656				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.70144				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.07663				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.02731				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.40027				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.30322				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.30322				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.65928				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.90447				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.82905				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.19372				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.28992				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.68991				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.73217	9.32000	101.70685				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.11150				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.98686				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.47725				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2022 Spot Bond					0.00000	100.66604				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.56269				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.16920				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.80459				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.84624				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.54761				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.02576				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.02200				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.06142				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.13905				0.00	0	
Total CLN624 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.63500	107.49451	6.63500	107.47513				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.88823				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.63156				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.73000	65.68003	11.73000	87.62181				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.78211				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.32000	104.23231	9.32000	104.20608				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.88424				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.77047				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.96180				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.89769				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.87633				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.70389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.88025				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.98229				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.80616				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.96010				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.13440				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.70772				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.29753				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN644 On 29/01/2022 Spot Bond					0.00000	101.08285				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.29804				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN646 On 19/08/2025 Spot Bond					0.00000	100.88025				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN647 On 31/05/2026 Spot Bond					0.00000	100.57788				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	100.88025				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.70691				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.88025				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.31308				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond					0.00000	101.83549				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.95054				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	98.84900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	113.30200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	135.33000				0.00	0	
Total CLN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.96022				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.04292				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.05585				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.73526				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.01557				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.68174				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.97340				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.43648				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.20107	144.15154	4.20107	117.10937				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.20107	144.15154	4.20107	117.11013				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.99336				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.04654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.25837				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.05972				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.01064				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.44060				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.24720				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.25413				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.18082				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.30158				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.30136				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.26486				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.13192				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.26496				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.08180				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.41902				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.04750				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.48618				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.95690				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.52454				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.78915				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.87368				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.08493				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.37986				0.00	0	
Total CLN704 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.62881				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.99778				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.07312				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.39870				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.25865				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.01690				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.26508				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.36353				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.76024				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.26038				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.26038				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.26038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.03565				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.35992				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.01288				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.34157				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.49674				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.06604				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.23921				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.23921				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.23921				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.24353				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.24353				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.24353				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.61910				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.68160				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.33564				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.36697				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.99681				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.17383				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.28724				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.30016				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.68500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.74476				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.86693				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.14069				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.03776				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.06039				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.11828				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.72050				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.26491				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.91837				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.30675				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.08779				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.20162				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000.00
Total CLN755 SPOT										0.00	0	150,000,000.00
Total For CLN755										0.00	0	150,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.92500	102.78528	7.92500	102.76346				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.82918				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.02500	108.35020	8.02500	108.32690				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.77000	106.98726	9.77000	106.95937				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.80500	109.60039	6.80500	109.58035				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.46000	105.01195	7.46000	104.99095				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.18000	98.08685	11.18000	98.05770				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.27000	96.89646	10.27000	96.86995				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.82500	9.82500	9.82500	104.38900				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.80998				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.26489				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.19113				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.87748				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.76364				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.25287				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.43030				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.23358				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.14743				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.44793				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.60295				0.00	0	
Total DOL012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.69244			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.63421			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.02000	9.02000	9.02000	105.42241			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.18595			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.74876			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.94500	108.25609	6.94500	108.23568		195,141,999,000.00		28,098,200	20,114,800
Total DV23 SPOT								195,141,999,000.00		28,098,200	20,114,800
Total For DV23								195,141,999,000.00		28,098,200	20,114,800
DV23/R On 27/02/2023 Spot Bond			100.00000	37.25158	100.00000	37.16823		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.25158	100.00000	37.16823		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	
DV24 On 18/02/2024 Spot Bond			6.49500	111.30100	6.49500	111.28135		0.00		0	
Total DV24 SPOT								0.00		0	
Total For DV24								0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.72734	9.69000	103.70023		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.72734	9.69000	103.70023		0.00		0	
Total DV24/R2023 SPOT								0.00		0	
Total For DV24/R2023								0.00		0	
DV29 On 18/02/2029 Spot Bond			11.45500	97.11819	11.45500	97.08831		0.00		0	
Total DV29 SPOT								0.00		0	
Total For DV29								0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.88418	10.10000	103.85591		0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.88418	10.10000	103.85591		0.00		0	
Total DV29/R213 SPOT								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.56499				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.93466				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.00973				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.20344				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.68003				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.67484				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.49383				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.48628				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.80592				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.96473				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.92835				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	96.32155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.98207				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.99612				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.83811				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.23000	106.45391	4.23000	106.44161				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.03000	105.51586	6.03000	105.49883				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.93500	110.38830	6.93500	110.36785				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	108.20121	5.12000	108.16298				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	95.94796	5.00000	95.91415				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	135.54458	2.25000	135.50695				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89000	144.76784	3.89000	144.72143				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90200	130.96968	3.90200	130.92766				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			3.94500	128.31810	3.94500	128.27654				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.76000	110.19804	4.76000	110.16008				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.97000	98.02069	4.97000	97.98625				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.54458	2.25000	135.50695				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	156.22623				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.72919				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	118.73215				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.75352				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	116.15181				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.90304				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.22304				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.41963				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	104.52358				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.29027				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.34000	103.47608	9.34000	103.45041				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.88500	10.88500	10.88500	96.41461				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.23500	11.23500	11.23500	100.58141				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.42000	103.10218	9.42000	101.96848				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.42000	9.42000	9.42000	102.79856				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.35500	11.35500	11.35500	76.18786				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.41500	10.41500	10.41500	101.42164				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.35500	11.35500	11.35500	95.44182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.52028				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.43245				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.44465				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.35381				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.34471				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.89342				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.56559				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.64544				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.86593				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.34156				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.49899				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 03/06/2024 Spot Bond					0.00000	100.51277				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.87654				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.43317				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.03976				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.22357				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.77023				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.73546				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.82577				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.74240				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.77712				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.72438				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.70768				0.00	0	
Total ERSA27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.81183			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.28500	109.91988	6.28500	109.90109			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.51994	10.00000	104.49176			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.49000	99.60684	8.49000	99.58422		2,543,381,562,000.00	299,573,800	9,652,470,200	
Total ES26 SPOT								2,543,381,562,000.00	299,573,800	9,652,470,200	
Total For ES26								2,543,381,562,000.00	299,573,800	9,652,470,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.06163	7.85000	102.04017			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			10.97500	79.26780	11.04000	78.88647		1,147,225,530,000.00	104,530,800	2,454,594,200	
Total ES33 SPOT								1,147,225,530,000.00	104,530,800	2,454,594,200	
Total For ES33								1,147,225,530,000.00	104,530,800	2,454,594,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.32754	7.50000	102.30708			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.48000	78.27886	11.54500	77.84599		739,803,344,000.00	64,442,800	10,048,051,300	
Total ES42 SPOT								739,803,344,000.00	64,442,800	10,048,051,300	
Total For ES42								739,803,344,000.00	64,442,800	10,048,051,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.69731	8.50000	101.67418			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.43519			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.48975			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.26332			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.78007				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.71888				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.75642				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.79109				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.05471				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.11813				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.61995				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.28865				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.97642				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.56516				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	101.98423				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.71131				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.58029				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.66719				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.12000	105.11347	9.12000	105.08787				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.44012				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.67050				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.32000	101.12196	8.32000	101.09943				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.03000	174.24842	1.03000	174.20586				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.93000	315.87563	1.93000	315.79083				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	152.47592				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.72000	198.94753	3.72000	198.88449				0.00	0	
Total FRBI28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	105.99058				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	212.27159				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.49000	87.73524	5.49000	87.70331				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23000	91.10979	5.23000	91.07735				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.66945	6.66945	6.66945	80.67482				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.73388	6.73388	6.73388	79.89719				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	145.76286				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.76645				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.08000	173.24049	2.08000	173.19319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.94000	172.42322	2.94000	172.37208				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.07622				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.36605				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.96539				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.86312				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.08605				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.17056				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.71034				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.28718				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.63788				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28 On 11/11/2024 Spot Bond					0.00000	101.18466				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.29533				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.63512				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.25124				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.22083				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.85148				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.86618				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.33034				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.16629				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.36471				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.70821				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.14516				0.00	0	
Total FRC305 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.58841				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.30261				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.24601				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.28189				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.30874				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.55729				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.37544				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.10079				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.27843				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.30855				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.31559				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.28475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.02184				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.27202				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.09767				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.61157				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.90233				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.20306				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.16816				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.82786				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.95844				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.99707				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.24948				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond					0.00000	100.36389				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.69656				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.25623				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.29386				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.95025				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.33082				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.23295				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.24393				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.17883				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.06762				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.63801				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.70246				0.00	0	
Total FRC352 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.19738				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.11193				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.19923				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.17125				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.18627				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.85400				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.31964				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.14158				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.12674				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.10758				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.91830				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.74457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.78372				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.40811				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.55290				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.50391				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.33286				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	100.69923				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.70127				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.12009				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.11958				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.72000	2.72000	2.72000	172.58143				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.66000	2.66000	2.66000	172.63860				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	172.65767				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.51000	101.01875	4.51000	100.98469				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	109.51752	4.90000	109.47923				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.12990				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.49850				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.03230				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.07412				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.52685				0.00	0	1,000,000,0€
Total FRJ24 SPOT										0.00	0	1,000,000,0€
Total For FRJ24										0.00	0	1,000,000,0€
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.22457				0.00	0	60,000,0€
Total FRJ25 SPOT										0.00	0	60,000,0€
Total For FRJ25										0.00	0	60,000,0€
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.52243				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.45196				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.21558				0.00	0	500,000,0€
Total FRJ28 SPOT										0.00	0	500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ28										0.00	0	500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.70492				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.21920				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.41800	4.41800	4.41800	96.46146				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	110.60527				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.52588				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.01110				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.96000	108.68196	4.96000	108.64378				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.81000	215.46887	4.81000	215.39432				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.10000	106.76210	5.10000	106.72419				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	214.76539				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.41000	148.03196	3.41000	147.98616				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	127.88590	3.70500	127.84532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.90000	109.51752	4.90000	109.47923				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.96000	212.34590	4.96000	212.27159				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01000	211.31697	5.01000	211.24278				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.94000	120.60589	2.94000	150.35093				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.04000	210.70251	5.04000	210.62835				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.10000	106.76210	5.10000	106.72419				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.43000	190.62507	4.43000	190.56109				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.85000	97.15214	5.85000	97.11569				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.32000	191.88801	4.32000	191.82413				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.38000	191.19796	4.38000	191.13402				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.55000	200.57863	5.55000	200.50534				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 ² On 31/01/2038 Spot Bond			5.80000	97.75901	5.80000	97.72246				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 ⁵ On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.72419				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 ⁶ On 31/01/2038 Spot Bond			5.08000	105.30781	5.08000	106.99588				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 ⁷ On 31/03/2028 Spot Bond			4.19000	193.39291	4.19000	193.32921				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 ⁸ On 07/12/2033 Spot Bond			5.32000	205.06999	5.32000	204.99629				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 ² On 31/03/2028 Spot Bond			4.32000	191.88801	4.32000	191.82413				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 ³ On 31/03/2028 Spot Bond			4.32000	191.88801	4.32000	191.82413				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 ⁴ On 31/03/2028 Spot Bond			4.61000	188.57896	4.61000	188.51474				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 ⁶ On 31/01/2025 Spot Bond			3.71000	146.54610	3.71000	146.49957				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 ⁷ On 31/01/2022 Spot Bond			1.78000	173.52734	1.78000	173.48138				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 ⁹ On 31/03/2028 Spot Bond			4.67000	187.90251	4.67000	187.83822				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 ⁰ On 31/03/2028 Spot Bond			4.71000	187.45311	4.71000	187.38875				0.00	0	
Total FRS150 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS150									0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.68000	146.69390	3.68000	146.64745			0.00	0	
Total FRS151 SPOT									0.00	0	
Total For FRS151									0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.18500	193.45106	4.18500	193.38737			0.00	0	
Total FRS152 SPOT									0.00	0	
Total For FRS152									0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	187.27658			0.00	0	
Total FRS153 SPOT									0.00	0	
Total For FRS153									0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.34103			0.00	0	
Total FRS161 SPOT									0.00	0	
Total For FRS161									0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.84131			0.00	0	
Total FRS170 SPOT									0.00	0	
Total For FRS170									0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.19797			0.00	0	
Total FRS171 SPOT									0.00	0	
Total For FRS171									0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.32134			0.00	0	
Total FRS172 SPOT									0.00	0	
Total For FRS172									0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRS176 SPOT									0.00	0	
Total For FRS176									0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.30067			0.00	0	100,000,00
Total FRS180 SPOT									0.00	0	100,000,00
Total For FRS180									0.00	0	100,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.15156			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	166.81505			0.00	0	
Total FRS183 SPOT									0.00	0	
Total For FRS183									0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	185.13756			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	153.09120				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	170.81032				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	38.97913				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.86151				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.99038				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.88238				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.65716				0.00	0	100,000,00
Total FRS201 SPOT										0.00	0	100,000,00
Total For FRS201										0.00	0	100,000,00
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.29283				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.74294				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.22214				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.02713				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.25623				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.80949				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.88947				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.90479				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	113.05802				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	111.04575				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.10750				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.14005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	88.35511				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.71156				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	105.89852				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.17004				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.98237				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.85400				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.85586				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	96.96385				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS254 On 31/01/2022 Spot Bond					0.00000	100.85029				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.49535				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	103.68243				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.40939				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.28381				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.73074				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS265 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS265										0.00	0	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.12782				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	103.62375				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.12882				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	315.71908				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.68000	317.67403	1.68000	317.59090				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	317.59090				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.02000	174.25808	1.02000	174.21556				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.02000	174.25808	1.02000	174.21556				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.97081				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	102.19327	4.80000	102.15781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	71.66368	4.33000	109.17276				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	150.91078				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	149.49050				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.74000	2.74000	2.74000	310.04560				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.40500	5.40500	5.40500	106.35944				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.56000	113.47477	6.56000	113.45476		5,248,000,000,000.00		800,000,000	400,000,000	
Total FRX24 SPOT								5,248,000,000,000.00		800,000,000	400,000,000	
Total For FRX24								5,248,000,000,000.00		800,000,000	400,000,000	
FRX25 On 26/07/2025 Spot Bond			6.94000	114.15710	6.94000	114.13559				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.48000	111.13741	7.48000	111.11512		109,059,896,000.00		14,580,200	16,005,500	
Total FRX26 SPOT								109,059,896,000.00		14,580,200	16,005,500	
Total For FRX26								109,059,896,000.00		14,580,200	16,005,500	
FRX27 On 07/03/2027 Spot Bond			7.58000	115.22817	7.58000	115.20487		7,883,200,000,000.00		1,040,000,000	1,520,000,000	
Total FRX27 SPOT								7,883,200,000,000.00		1,040,000,000	1,520,000,000	
Total For FRX27								7,883,200,000,000.00		1,040,000,000	1,520,000,000	
FRX28 On 26/07/2028 Spot Bond			7.93000	116.20317	7.93000	116.17821				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.72500	110.33790	8.72500	110.31188				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.01500	106.65275	9.01500	106.62678				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.03500	112.88452	9.03500	112.85727				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.61500	79.30558	10.61500	79.28318				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.55438				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.95746				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.67714				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.64444				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.66665				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67318				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.65863				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.35490				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.64626				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.67474				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.62116				0.00	0	810,000,00
Total GH5A31 SPOT										0.00	0	810,000,00
Total For GH5A31										0.00	0	810,000,00
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.64014				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.89480				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.66000	112.13248	3.66000	112.09715				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.62084				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.47273				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.87870				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.47500	109.91657	6.47500	109.89744				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.85001				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.77918				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.07000	104.22595	9.07000	104.20070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.92457				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.84726				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.43810				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.71373				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.22378				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.95929				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.36296				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.37756				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.85102				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.56926				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.54410				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	98.51599				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.77410				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.55043				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.10332				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.98969				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.61259				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.04632				0.00	0	1,000,000,00
Total GRT41 SPOT										0.00	0	1,000,000,00
Total For GRT41										0.00	0	1,000,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.70846				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.31569				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.09484				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.18626				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.26736				0.00	0	
Total H10T1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.40082				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.35054				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.85866				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.11311				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.51243				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.91395				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.50196				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.56860				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.04463				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.58084				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.45500				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.41624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.11036				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.10361				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.10176				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.28000	313.37922	2.28000	313.29212				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	318.48356				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.91500	106.36141	9.91500	106.33299				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	77.93857	4.84000	100.65602				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.11000	91.35890	11.11000	91.33162				0.00	0	9,998,000,00
Total HWAY34 SPOT										0.00	0	9,998,000,00
Total For HWAY34										0.00	0	9,998,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.18050	100.00000	13.15101				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16500	90.59312	11.16500	90.56594		22,330,000,000,000.00		2,000,000,000	6,020,000,00	
Total HWAY35 SPOT								22,330,000,000,000.00		2,000,000,000	6,020,000,00	
Total For HWAY35								22,330,000,000,000.00		2,000,000,000	6,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.17923	100.00000	13.14974				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.11184				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.15745				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.57474				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	153.94623	2.26000	153.85129			814,685,135,850,000.00	362,082,282,600	439,097,169,40	
Total I2025 SPOT									14,685,135,850,000.00	362,082,282,600	439,097,169,40	
Total For I2025									14,685,135,850,000.00	362,082,282,600	439,097,169,40	
I2029 On 31/03/2029 Spot Bond			3.14000	113.10358	3.19000	112.67143			150,340,129,080,000.00	47,879,022,000	214,542,994,70	
Total I2029 SPOT									150,340,129,080,000.00	47,879,022,000	214,542,994,70	
Total For I2029									150,340,129,080,000.00	47,879,022,000	214,542,994,70	
I2033 On 28/02/2033 Spot Bond			4.01000	106.21311	4.01000	106.17871			279,475,060,488,000.00	69,694,528,800	227,998,770,40	
Total I2033 SPOT									279,475,060,488,000.00	69,694,528,800	227,998,770,40	
Total For I2033									279,475,060,488,000.00	69,694,528,800	227,998,770,40	
I2038 On 31/01/2038 Spot Bond			4.22000	119.54994	4.20000	119.82171			59,340,105,608,000.00	14,061,636,400	402,598,542,60	
Total I2038 SPOT									59,340,105,608,000.00	14,061,636,400	402,598,542,60	
Total For I2038									59,340,105,608,000.00	14,061,636,400	402,598,542,60	
I2046 On 31/03/2046 Spot Bond			4.24000	107.60356	4.23000	107.74951			134,367,674,208,000.00	31,690,489,200	402,670,637,60	
Total I2046 SPOT									134,367,674,208,000.00	31,690,489,200	402,670,637,60	
Total For I2046									134,367,674,208,000.00	31,690,489,200	402,670,637,60	
I2050 On 31/12/2050 Spot Bond			4.23000	109.27529	4.23000	109.23929			020,665,107,548,000.00	241,291,987,600	310,059,466,10	
Total I2050 SPOT									20,665,107,548,000.00	241,291,987,600	310,059,466,10	
Total For I2050									20,665,107,548,000.00	241,291,987,600	310,059,466,10	
IBL101 On 24/05/2022 Spot Bond			6.34000	6.34000	6.34000	103.37886			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.19587			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.40000	312.52900	2.40000	312.44111			0.00	0		
Total IBL109 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.77679				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66945				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.72164				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.99106				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.76315				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.93518				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.60480				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.19611				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.84424				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.31505				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.23233				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.62408				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.84004				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.79343				0.00	0	100,000,00
Total IBL138 SPOT										0.00	0	100,000,00
Total For IBL138										0.00	0	100,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.65033				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.64703				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.25040				0.00	0	100,000,00
Total IBL145 SPOT										0.00	0	100,000,00
Total For IBL145										0.00	0	100,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.02905				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.54752				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.57089				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.41523				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.64696				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.96574				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.94236				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.97387				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.81637				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.86203				0.00	0	500,000,00
Total IBL160 SPOT										0.00	0	500,000,00
Total For IBL160										0.00	0	500,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	100.86421				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.92599				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.92326				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.88435				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.73968				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.67691				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.70086				0.00	0	
Total IBL168 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.63548				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.57740				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.10000	1.10000	1.10000	174.13799				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.98500	111.66084	6.98500	111.63966				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.98467				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.42000	173.87275	1.42000	173.82841				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.41500	107.25401	5.41500	107.23844				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.54503				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.49159				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.32000	104.70808	8.32000	104.68489				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.78500	110.37531	9.78500	110.65160				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.45729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.89000	109.02067	8.89000	108.99476				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.14208				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.77561				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.73498				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.35592				0.00	0	400,000,00
Total IDCG16 SPOT										0.00	0	400,000,00
Total For IDCG16										0.00	0	400,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.86598				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.32283				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.88685				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.26717				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.76510				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.76510				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.15417				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.33004				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.77000	103.46475	7.77000	103.44320				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.65219				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.71131				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.62867				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.42382				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.49109				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.31353				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.98214				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.31265				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.22803				0.00	0	
Total IPF18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.23208				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.03763				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.62590				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.93874				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.21902				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.86597				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.88155				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.17542				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.60655				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.09221				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.35091				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.56143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.23594				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.19923	2.75000	101.19160				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.08000	183.35391	5.08000	183.28917				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.30262				0.00	1,000,000,000	500,000,000
Total IV035 SPOT										0.00	1,000,000,000	500,000,000
Total For IV035										0.00	1,000,000,000	500,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.75546				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.30909				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.52000	3.52000	3.52000	171.82249				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.91404				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.35500	104.00893	8.35500	103.98557				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.98102				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.36000	8.36000	8.36000	103.01745				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.46614				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.97000	173.34558	1.97000	173.29876				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.65470				0.00	2,000,000,000	1,000,000,000
Total IV046 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IV046										0.00	2,000,000,000	1,000,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.94746				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98000	184.45157	4.98000	184.38694				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.52500	104.14883	11.52500	104.11613				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.84000	102.49957	6.84000	102.48089				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.38152				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.92295				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	101.01373				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.09377				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.81585				0.00	0	
Total IVC136 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.62327				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.80551				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.51743				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.95755				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.01634				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.23459				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.61748				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.59296				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.45361				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.62244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.31815				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.26830				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.34388				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.46554				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.25547				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.96951				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.79289				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.84432				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.28071				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.13016				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.33808	7.40000	100.31816				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	100.69533				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.60378				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.80826				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.33511				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.47764	7.23000	103.12825				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.11037				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429			100,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVZ050 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVZ050									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130			0.00	0	0	
Total IVZ051 SPOT									0.00	0	0	
Total For IVZ051									0.00	0	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498			0.00	0	0	
Total IVZ052 SPOT									0.00	0	0	
Total For IVZ052									0.00	0	0	
IVZ053 On 05/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954			0.00	0	0	
Total IVZ053 SPOT									0.00	0	0	
Total For IVZ053									0.00	0	0	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156			0.00	0	0	
Total IVZ054 SPOT									0.00	0	0	
Total For IVZ054									0.00	0	0	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371			0.00	0	0	
Total IVZ055 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.30000				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.00936				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.31104				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.32500	103.14783	6.32500	103.13030				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.37680				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.83250				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.14941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.18659				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.95887				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.72177				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	99.89744				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.81411				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.86000	124.56914	8.86000	124.53981				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.37513				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.19274				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.30500	103.34979	7.30500	103.32953				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.02718				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.32500	105.13076	9.32500	105.10459				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	95.66401				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.98500	95.00641	11.98500	94.97637				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.37500	99.68529	10.37500	99.65775				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.70285				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.33995				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.90398				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.04522				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.06980				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.66318				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.84166				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.93348				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.83500	106.56405	6.83500	106.54448				0.00	0	
Total LGL06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.20210				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.49286				0.00	100,000,000	50,000,00
Total LGL08 SPOT										0.00	100,000,000	50,000,00
Total For LGL08										0.00	100,000,000	50,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.23149				0.00	0	132,800,00
Total LGL09 SPOT										0.00	0	132,800,00
Total For LGL09										0.00	0	132,800,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.33108				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.48336				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.44937				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.29248				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.71235				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.73193				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.74821				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.67485				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.36743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF065 On 16/09/2021 Spot Bond					0.00000	100.31282				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.61038				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.65902				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.49857				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.53126				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.62690				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.61202				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.94160				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.21910				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP044 On 27/09/2023 Spot Bond					0.00000	100.53785				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.87504				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.56921				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.11898				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.12142				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.92336				0.00	360,000,000	180,000,000
Total MBP050 SPOT										0.00	360,000,000	180,000,000
Total For MBP050										0.00	360,000,000	180,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.63756				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.11731				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.77000	7.77000	7.77000	116.70188				0.00	0	2,000,000,000
Total MMIG04 SPOT										0.00	0	2,000,000,000
Total For MMIG04										0.00	0	2,000,000,000
MMIG0 On 12/08/2022 Spot Bond			6.14500	109.29482	6.14500	109.27655				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.65648				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.29031				0.00	1,000,000,000	500,000,000
Total MMIG07 SPOT										0.00	1,000,000,000	500,000,000
Total For MMIG07										0.00	1,000,000,000	500,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.50045				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.42000	104.42482	8.42000	104.40129				0.00	0	
Total MML02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.45014				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.67000	98.73024	8.67000	98.71048				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.69948				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83825				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.50505				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.93206				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.71329				0.00	240,000,000	120,000,00
Total MTN13 SPOT										0.00	240,000,000	120,000,00
Total For MTN13										0.00	240,000,000	120,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.83438				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.86595				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.33976				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.10832				0.00	0	2,400,000,00
Total MTN17 SPOT										0.00	0	2,400,000,00
Total For MTN17										0.00	0	2,400,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.76103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.45283				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.25990				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.33747				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.16766				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.37000	103.27394	8.37000	103.25055				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.26174				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.11951				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.12852				0.00	0	290,000,00
Total MTN26 SPOT										0.00	0	290,000,00
Total For MTN26										0.00	0	290,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.13495				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.10584				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2021 Spot Bond					0.00000	100.68394				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.68394				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.73181				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.73174				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.79948				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.26124				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.33478				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.74705				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.22782				0.00	3,793,604,000	423,402,000
Total N7B25 SPOT										0.00	3,793,604,000	423,402,000
Total For N7B25										0.00	3,793,604,000	423,402,000
N7C25 On 20/03/2022 Spot Bond					0.00000	100.29143				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.34540				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.39492				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.57500	103.27377	6.57500	103.25561			19,725,000,000.00	3,000,000	187,100,00
Total NAM01 SPOT									19,725,000,000.00	3,000,000	187,100,00
Total For NAM01									19,725,000,000.00	3,000,000	187,100,00
NAM03 On 01/08/2023 Spot Bond			6.92500	110.29375	6.92500	110.27301			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.30000	109.34610	9.30000	109.31865			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.13744			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.06636			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.95801			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.20276			0.00	0	130,000,00
Total NBG04G SPOT									0.00	0	130,000,00
Total For NBG04G									0.00	0	130,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.97776			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.49000	110.81953	6.49000	110.80030			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.79000	105.28685	5.79000	105.27025			0.00	0	100,000,00
Total NBK15A SPOT									0.00	0	100,000,00
Total For NBK15A									0.00	0	100,000,00
NBK16 On 12/02/2025 Spot Bond			6.67000	112.52494	6.67000	112.50455			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.87000	110.23847	7.87000	110.21522			0.00	0	1,220,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.32000	103.82001	6.32000	103.80236				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.21000	113.84185	7.21000	113.81983				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.22000	116.21549	8.22000	116.18963				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.41500	107.39762	5.41500	107.38203				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.90500	115.47020	6.90500	115.44890				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.94500	116.17742	7.94500	116.15282				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.82796				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.90000	5.90000	5.90000	111.33295				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.28860				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	32.25599	100.00000	32.18499				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.95679				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			8.13000	113.65075	8.13000	113.62614				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.82000	112.36305	5.82000	112.34524				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.29000	117.96325	7.29000	117.93992				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.27500	111.56218	6.27500	111.54314				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.95000	108.96525	5.95000	108.94789				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.34570				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.81523				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.86299				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.05315				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.09500	10.09500	10.09500	72.73885				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.08836				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.27525				0.00	0	
Total NBK42B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK42B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.47567			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.53543			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.72340			0.00	0	500,000,00
Total NBK46B SPOT									0.00	0	500,000,00
Total For NBK46B									0.00	0	500,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	103.12541			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.81336			0.00	0	
Total NBK48B SPOT									0.00	0	
Total For NBK48B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.48714			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.81369			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.91804			0.00	0	
Total NBK51B SPOT									0.00	0	
Total For NBK51B									0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.14350			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.26474			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.39043			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.98910			0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	1,000,000,000	500,000,000
Total For NBKB55										0.00	1,000,000,000	500,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.88977				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.99455				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.34194				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.76051				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.02498				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.65781				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.08961				0.00	8,900,000,000	4,450,000,000
Total NBKB62 SPOT										0.00	8,900,000,000	4,450,000,000
Total For NBKB62										0.00	8,900,000,000	4,450,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.18032				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25690				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.26500	106.42476	9.26500	106.39858				0.00	0	
Total NCLN83 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25473				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.30000	105.89271	9.30000	105.86655				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25690				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26024				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26456				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.21606				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.21606				0.00	0	5,000,000,00
Total NDAL03 SPOT										0.00	0	5,000,000,00
Total For NDAL03										0.00	0	5,000,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.58346				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.82961				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.75759				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.08264				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.99334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.63463				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.35045				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.72582				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.34696				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.31267				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.31888				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.15269				0.00	0	1,500,000,0€
Total NGLT1A SPOT										0.00	0	1,500,000,0€
Total For NGLT1A										0.00	0	1,500,000,0€
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.18073				0.00	0	190,000,0€
Total NGLT1B SPOT										0.00	0	190,000,0€
Total For NGLT1B										0.00	0	190,000,0€
NGT10 On 25/03/2024 Spot Bond					0.00000	103.42436				0.00	0	210,000,0€
Total NGT103 SPOT										0.00	0	210,000,0€
Total For NGT103										0.00	0	210,000,0€
NGT10 On 15/01/2025 Spot Bond					0.00000	105.34946				0.00	0	1,000,000,0€
Total NGT104 SPOT										0.00	0	1,000,000,0€
Total For NGT104										0.00	0	1,000,000,0€
NGT10 On 22/05/2025 Spot Bond					0.00000	101.61239				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	104.55163				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.07575				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.55670				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.47392				0.00	0	2,000,000,00
Total NGT1G SPOT										0.00	0	2,000,000,00
Total For NGT1G										0.00	0	2,000,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	100.35284				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.94651				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.56717				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.78228				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.00734				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.44733				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.24672				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.70084				0.00	200,000,000	100,000,00
Total NHM018 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM018										0.00	200,000,000	100,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.88976				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.88586				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.24278				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	199.24524				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	149.97061				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.48500	3.48500	3.48500	110.35450				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	108.78247				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	149.44006				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.62578	3.45000	197.56463				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	147.48867				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.33500	3.33500	3.33500	203.57128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48000	201.85412	3.48000	201.79147				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	107.23819	5.06500	107.20021				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.68772				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.45952				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.93222				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.66231				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.57221				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.67734				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.97765				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.68507				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.61289				0.00	0	100,000,00
Total NN034 SPOT										0.00	0	100,000,00
Total For NN034										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	100.94456				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.20023				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.41739				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69585				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.21025				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	139.86958				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.01295				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.66691				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.80129				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.35848				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.36235				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.35519				0.00	0	
Total NN054 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.12789				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.76144				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.96489				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.37723				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.77513				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.11239				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.40672				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	114.83000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	111.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	116.75000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	115.38000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	114.97347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.73605				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.68040				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	99.91749				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.82126				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	101.87680				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	102.25434				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.73605				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	101.02873				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	102.23875				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.82207				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.65485				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 19/08/2021 Spot Bond					0.00000	100.63793				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.57625				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.57625				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.47678				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.28476				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.11721				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.53392				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.83470				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.73292				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.15545				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.67679				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67807				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.61756				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.50442				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.36491				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.72596				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.69595				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.55804				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.47701				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.57590				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.99500	108.75466	6.99500	108.73434				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.53000	198.57636	2.53000	198.51983				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.54000	115.39685	9.54000	115.36747				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.54404	100.00000	13.51407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.57934				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.79310				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.53234				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.15072				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.32664				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.33094				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.32247				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.41868				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.82011				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.24612				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	100.39252				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.16500	105.89221	6.16500	105.87475				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.52100	114.19016	7.52100	114.16726				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.35500	108.52534	6.35500	108.50690				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.82500	115.92846	7.82500	115.90429				0.00	0	1,760,000,00
Total OML10 SPOT										0.00	0	1,760,000,00
Total For OML10										0.00	0	1,760,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.30138				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.29519				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.62174				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.70215				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.16619				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.93890				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.61817				0.00	0	
Total PMM51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.98652				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.59641				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.73191				0.00	2,642,795,152	278,602,42
Total PRE2A3 SPOT										0.00	2,642,795,152	278,602,42
Total For PRE2A3										0.00	2,642,795,152	278,602,42
PRE2B On 20/02/2022 Spot Bond					0.00000	100.82323				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.83627				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.84931				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.50500	113.68406	7.52000	113.58969				162,711,854,985,000.00	1,354,125,497,000	1,004,372,492,10
Total R186 SPOT										162,711,854,985,000.00	1,354,125,497,000	1,004,372,492,10
Total For R186										162,711,854,985,000.00	1,354,125,497,000	1,004,372,492,10
R197 On 07/12/2023 Spot Bond			1.33000	320.21335	1.33000	320.13261				107,139,217,325,000.00	80,555,802,500	77,536,576,80
Total R197 SPOT										107,139,217,325,000.00	80,555,802,500	77,536,576,80
Total For R197										107,139,217,325,000.00	80,555,802,500	77,536,576,80
R202 On 07/12/2033 Spot Bond			4.01000	233.08393	4.01000	233.00833				40,150,952,664,000.00	10,012,706,400	193,053,241,40
Total R202 SPOT										40,150,952,664,000.00	10,012,706,400	193,053,241,40
Total For R202										40,150,952,664,000.00	10,012,706,400	193,053,241,40
R2023 On 28/02/2023 Spot Bond			5.30000	106.54254	5.32500	106.48737				760,815,725,220,000.00	520,908,627,400	921,150,578,00
Total R2023 SPOT										760,815,725,220,000.00	520,908,627,400	921,150,578,00
Total For R2023										760,815,725,220,000.00	520,908,627,400	921,150,578,00
R2030 On 31/01/2030 Spot Bond			8.88500	98.25263	8.91500	98.05793				950,908,590,658,500.00	1,119,967,202,100	1,191,551,291,40
Total R2030 SPOT										950,908,590,658,500.00	1,119,967,202,100	1,191,551,291,40
Total For R2030										950,908,590,658,500.00	1,119,967,202,100	1,191,551,291,40
R2032 On 31/03/2032 Spot Bond			9.55500	93.56691	9.60500	93.23207				667,237,967,474,000.00	1,430,375,506,800	1,526,077,121,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2032 SPOT									7,237,967,474,000.00	430,375,506,800	526,077,121,80
Total For R2032									7,237,967,474,000.00	430,375,506,800	526,077,121,80
R2035 On 28/02/2035 Spot Bond			10.08000	94.28192	10.15000	93.77828			167,481,996,432,000.00	1,207,091,467,900	1,383,774,676,30
Total R2035 SPOT									7,481,996,432,000.00	207,091,467,900	383,774,676,30
Total For R2035									7,481,996,432,000.00	207,091,467,900	383,774,676,30
R2037 On 31/01/2037 Spot Bond			10.29000	89.95191	10.35500	89.48116			157,672,499,624,000.00	404,049,805,600	1,238,430,241,30
Total R2037 SPOT									7,672,499,624,000.00	404,049,805,600	238,430,241,30
Total For R2037									7,672,499,624,000.00	404,049,805,600	238,430,241,30
R2040 On 31/01/2040 Spot Bond			10.43000	92.28165	10.50000	91.74094			196,634,297,258,000.00	689,993,700,600	1,273,619,746,80
Total R2040 SPOT									6,634,297,258,000.00	689,993,700,600	273,619,746,80
Total For R2040									6,634,297,258,000.00	689,993,700,600	273,619,746,80
R2044 On 31/01/2044 Spot Bond			10.48500	88.90847	10.55500	88.35961			924,594,879,686,000.00	469,680,007,600	1,255,493,613,00
Total R2044 SPOT									4,594,879,686,000.00	469,680,007,600	255,493,613,00
Total For R2044									4,594,879,686,000.00	469,680,007,600	255,493,613,00
R2048 On 28/02/2048 Spot Bond			10.41000	88.18897	10.48500	87.58265			906,240,216,730,000.00	3,449,206,553,000	1,678,462,022,60
Total R2048 SPOT									6,240,216,730,000.00	449,206,553,000	578,462,022,60
Total For R2048									6,240,216,730,000.00	449,206,553,000	578,462,022,60
R209 On 31/03/2036 Spot Bond			10.02500	72.93016	10.09000	72.52223			390,879,100,122,500.00	936,746,044,900	703,245,782,30
Total R209 SPOT									0,879,100,122,500.00	936,746,044,900	703,245,782,30
Total For R209									0,879,100,122,500.00	936,746,044,900	703,245,782,30
R210 On 31/03/2028 Spot Bond			2.98500	208.00344	2.98000	208.00488			8,281,421,616,000.00	2,774,345,600	78,706,827,10
Total R210 SPOT									8,281,421,616,000.00	2,774,345,600	78,706,827,10
Total For R210									8,281,421,616,000.00	2,774,345,600	78,706,827,10
R212 On 31/01/2022 Spot Bond			0.85000	174.42234	0.77000	174.45835			452,566,376,605,000.00	532,431,031,300	234,541,031,30
Total R212 SPOT									2,566,376,605,000.00	532,431,031,300	234,541,031,30
Total For R212									2,566,376,605,000.00	532,431,031,300	234,541,031,30
R213 On 28/02/2031 Spot Bond			9.25000	88.29931	9.28500	88.07836			160,201,955,525,000.00	990,292,103,300	576,313,662,90
Total R213 SPOT									0,201,955,525,000.00	990,292,103,300	576,313,662,90
Total For R213									0,201,955,525,000.00	990,292,103,300	576,313,662,90
R214 On 28/02/2041 Spot Bond			10.41000	69.83394	10.47500	69.41754			756,622,082,720,000.00	745,112,592,000	477,069,781,40
Total R214 SPOT									6,622,082,720,000.00	745,112,592,000	477,069,781,40
Total For R214									6,622,082,720,000.00	745,112,592,000	477,069,781,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.26969			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.54204				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.06567				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.61923				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.43943				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.65394				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.26221				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.84490				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.60204				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.44029				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.22195				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.23204				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.11810				0.00	0	
Total RDFB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.70023				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.12048				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.74778				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.85901				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.31805				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.04090				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.76122				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.74138				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.72153				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.28589				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.70259				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.20788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.49920				0.00	3,600,000,000	1,800,000,000
Total RED705 SPOT										0.00	3,600,000,000	1,800,000,000
Total For RED705										0.00	3,600,000,000	1,800,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	100.79054				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.91716				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.59295				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.27549				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.21102				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.92673				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.97500	106.28085	6.97500	106.26095				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.32000	95.46250	11.32000	95.43378				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.62500	100.59152	10.62500	100.56307				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	100.19610				0.00	0	1,600,000,00
Total RWL26 SPOT										0.00	0	1,600,000,00
Total For RWL26										0.00	0	1,600,000,00
RWL28 On 30/06/2028 Spot Bond			9.63500	100.55715	9.63500	100.53130				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.48500	106.47389	5.48500	106.45824				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.96317				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.26500	112.67767	7.26500	112.65582				0.00	0	2,100,000,00
Total SBS20 SPOT										0.00	0	2,100,000,00
Total For SBS20										0.00	0	2,100,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.73372				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.23000	113.13869	6.23000	113.11952				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.36500	104.33886	7.36500	104.31836				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.78500	110.03927	7.78500	110.01632				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.45500	113.41053	6.45500	113.39095				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.64000	111.66196	6.64000	111.64181			3,320,000,000,000.00		500,000,000	250,000,00
Total SBS38 SPOT									3,320,000,000,000.00		500,000,000	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS38									3,320,000,000.00	500,000,000	250,000,000
SBS39 On 29/01/2030 Spot Bond			8.55500	111.19020	8.55500	111.16448			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.37500	102.68760	4.37500	102.67548			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.59000	107.14443	5.59000	107.12838			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.99000	115.10569	6.99000	115.08420			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.93500	115.82101	7.93500	115.79652			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.69000	111.70111	5.69000	111.68380			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.91825			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.46742			0.00	0	90,000,000
Total SBS49 SPOT									0.00	0	90,000,000
Total For SBS49									0.00	0	90,000,000
SBS50 On 31/01/2022 Spot Bond			4.80000	106.67847	4.80000	106.66449			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.14000	6.14000	6.14000	112.74157			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.64157			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.84439			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.13843				0.00	0	287,300,00
Total SBS55 SPOT										0.00	0	287,300,00
Total For SBS55										0.00	0	287,300,00
SBS56 On 12/06/2022 Spot Bond			5.27000	103.92280	5.27000	103.90803				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.95589				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.26014				0.00	0	1,500,000,00
Total SBS58 SPOT										0.00	0	1,500,000,00
Total For SBS58										0.00	0	1,500,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.66755				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.51677				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.55444				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.15710				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.32926				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.42382				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.08435				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	100.90306				0.00	0	20,000,00
Total SBS68 SPOT										0.00	0	20,000,00
Total For SBS68										0.00	0	20,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.53237				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.77000	317.02515	1.77000	316.94141				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	212.27159				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.73982				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.76355				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.57477				0.00	0	300,000,00
Total SBT103 SPOT										0.00	0	300,000,00
Total For SBT103										0.00	0	300,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.56512				0.00	0	300,000,00
Total SBT104 SPOT										0.00	0	300,000,00
Total For SBT104										0.00	0	300,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.33623				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.68750				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.42500	107.41093	7.42500	107.38954				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBT203									0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	100.36004			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.51597			0.00	0	500,000,00
Total SBT206 SPOT									0.00	0	500,000,00
Total For SBT206									0.00	0	500,000,00
SBT20 On 25/06/2025 Spot Bond					0.00000	107.14932			0.00	0	744,800,00
Total SBT207 SPOT									0.00	0	744,800,00
Total For SBT207									0.00	0	744,800,00
SBT20 On 28/11/2025 Spot Bond					0.00000	101.62784			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT20 On 29/06/2026 Spot Bond					0.00000	100.14526			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.87997			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.89296			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SHI02 SPOT									0.00	0	
Total For SHI02									0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.90691			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.80220			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.77027			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.89581			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.79805				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.83691				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.84664				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.77726				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.84664				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.96456				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.92991				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.20379				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.87441				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.12500	110.33913	7.12500	110.31803				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.85114				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.58586				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.66962				0.00	4,500,000,000	4,500,000,000
Total SOLB01 SPOT										0.00	4,500,000,000	4,500,000,000
Total For SOLB01										0.00	4,500,000,000	4,500,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.74610				0.00	0	500,000,000
Total SPDA10 SPOT										0.00	0	500,000,000
Total For SPDA10										0.00	0	500,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.15658				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66941				0.00	0	630,000,000
Total SPDA13 SPOT										0.00	0	630,000,000
Total For SPDA13										0.00	0	630,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.70427				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.18325				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.33513				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.33954				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.55261				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.10485				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.00924				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.60592				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.48598				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.28647				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.10762				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	146.67210				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.49500	113.73173	7.49500	113.70887				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.77500	91.06327	8.77500	91.04202				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.67715				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.91554				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.72500	108.63300	6.72500	108.61338				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.90000	109.51752	4.90000	109.47923				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.56424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.13309				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.49338				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN047 On 08/12/2023 Spot Bond			2.36000	2.36000	2.36000	312.72448				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.08988				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.97681				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.02352				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	149.74296				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.72419				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	106.21341				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	193.67846				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.62696				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.61500				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.58557				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.34647				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.33812				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.25352				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.91349				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	105.93300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.65841				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.38643				0.00	0	
Total SSN082 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.97313				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	213.82611				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.08877				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.23601				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.48416				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.64098				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.48134				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.58000	94.38927	9.58000	94.36488				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.53119				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.30460				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.20500	93.54678	4.20500	193.15487				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.06500	87.57001	5.06500	210.11799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.86433				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.81845				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.13787				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 14/07/2021 Spot Bond					0.00000	101.09522				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.79624				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN113 On 11/08/2021 Spot Bond					0.00000	100.73295				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.73295				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.64610				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.63149				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.42312				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN118 On 09/09/2021 Spot Bond					0.00000	100.35489				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/09/2021 Spot Bond					0.00000	100.31437				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.09000	105.61771	8.09000	105.59483				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.71028				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.44500	102.87123	4.44500	102.85891				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.60796				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.58237				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.64252				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.67176				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.53427	7.21000	102.51006				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.04179				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.75406				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.32609				0.00	0	
Total TFS148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.91906				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.63410				0.00	0	2,000,000,00
Total TFS154 SPOT										0.00	0	2,000,000,00
Total For TFS154										0.00	0	2,000,000,00
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.51447				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.07263				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.28175				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.37951				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.71861				0.00	0	2,000,000,00
Total TFS159 SPOT										0.00	0	2,000,000,00
Total For TFS159										0.00	0	2,000,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.77714				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.16069				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.20356				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.60969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.73865				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.90358				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.72817				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.44500	103.33751	4.44500	103.32513				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.96405				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.44500	102.96960	4.44500	102.95726				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.80609				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.84216				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.75245				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.05563				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C: On 21/11/2021 Spot Bond					0.00000	101.06745				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.82907				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.25197				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.70180				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.55777				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.68836				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.23189				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60188				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.66686				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63871				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72568				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.97829				0.00	0	300,000.00
Total TH15B2 SPOT										0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B2										0.00	0	300,000,00
TH15B: On 21/11/2022 Spot Bond					0.00000	101.03286				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78575				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.16116				0.00	0	200,000,00
Total TH15C2 SPOT										0.00	0	200,000,00
Total For TH15C2										0.00	0	200,000,00
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75508				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.12038				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.41435				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.02692				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.81084				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.55925				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.19678	8.49000	103.17308				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.88351				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.67836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.64638				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.67453				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.17235	5.76000	102.15632				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.70266				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.74868				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.75124				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.74229				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.80362				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.78701				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.01670				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.12498				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.06130				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.72924				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.77519				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.00973				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.56442				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.27359				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.42500	105.93465	6.42500	105.91644				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.52500	108.91138	7.52500	108.88952				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.43512				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.38041				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.97000	106.09831	7.97000	106.07565				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.73101				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.28372			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.61248			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.85796			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.24500	109.32161	7.24500	109.30046		153,473,733,000.00		21,183,400	1,386,964,50
Total TN23 SPOT								153,473,733,000.00		21,183,400	1,386,964,50
Total For TN23								153,473,733,000.00		21,183,400	1,386,964,50
TN23/R On 06/11/2023 Spot Bond			100.00000	25.90427	100.00000	25.84725			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.51000	107.00819	8.51000	106.98356		7,459,741,754,000.00		876,585,400	9,880,425,20
Total TN25 SPOT								7,459,741,754,000.00		876,585,400	9,880,425,20
Total For TN25								7,459,741,754,000.00		876,585,400	9,880,425,20
TN25/R On 19/08/2025 Spot Bond			100.00000	16.18450	100.00000	16.14829			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.24000	99.70290	9.24000	99.67842		16,842,078,792,000.00		1,822,735,800	15,667,669,50
Total TN27 SPOT								16,842,078,792,000.00		1,822,735,800	15,667,669,50
Total For TN27								16,842,078,792,000.00		1,822,735,800	15,667,669,50
TN27/R On 14/11/2027 Spot Bond			100.00000	10.57517	100.00000	10.55188			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.55000	102.25734	10.55000	102.22862			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.68478	8.00000	118.65934			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.81500	94.57956	11.81500	94.54990			0.00	0	3,560,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40 SPOT										0.00	0	3,560,000,00
Total For TN40										0.00	0	3,560,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.60828	10.75000	102.57893				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.59349				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.60015				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.51020	7.61000	100.34752				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.51084				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.83782				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.43500	104.64068	6.43500	104.62269				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.79530				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.02774				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.12930				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.20530				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	101.27024				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.72500	108.36203	6.72500	108.34245				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.20530				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.27024				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.00282	8.62000	101.97931				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.82383				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.31313				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.68030				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.86582				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.81935				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.14333				0.00	0	
Total TSP250 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.20995				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.35581				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	97.13536				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.64969				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.52452				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.91237				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.10828				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.43821				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.32796				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.29644				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	101.05477				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.84775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.67329				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.80078				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.45787				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.30673				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.30673				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.30203				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.22373				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.91000	108.82350	9.91000	108.79490				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.74252				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.83280				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.87445				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.05476				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.95699				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.13379				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.64914				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.64827				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.76462				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.79397				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.18144				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.31263				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.30e+017	777,134,070,152	350,257,233,52
Total for SPOT :										1.30e+017	777,134,070,152	350,257,233,52
Total Futures										1.30e+017	777,134,070,574	350,258,252,04
Total Options										0.00	0	120,45
Grand Total:										1.30e+017	777,134,070,574	350,258,372,45